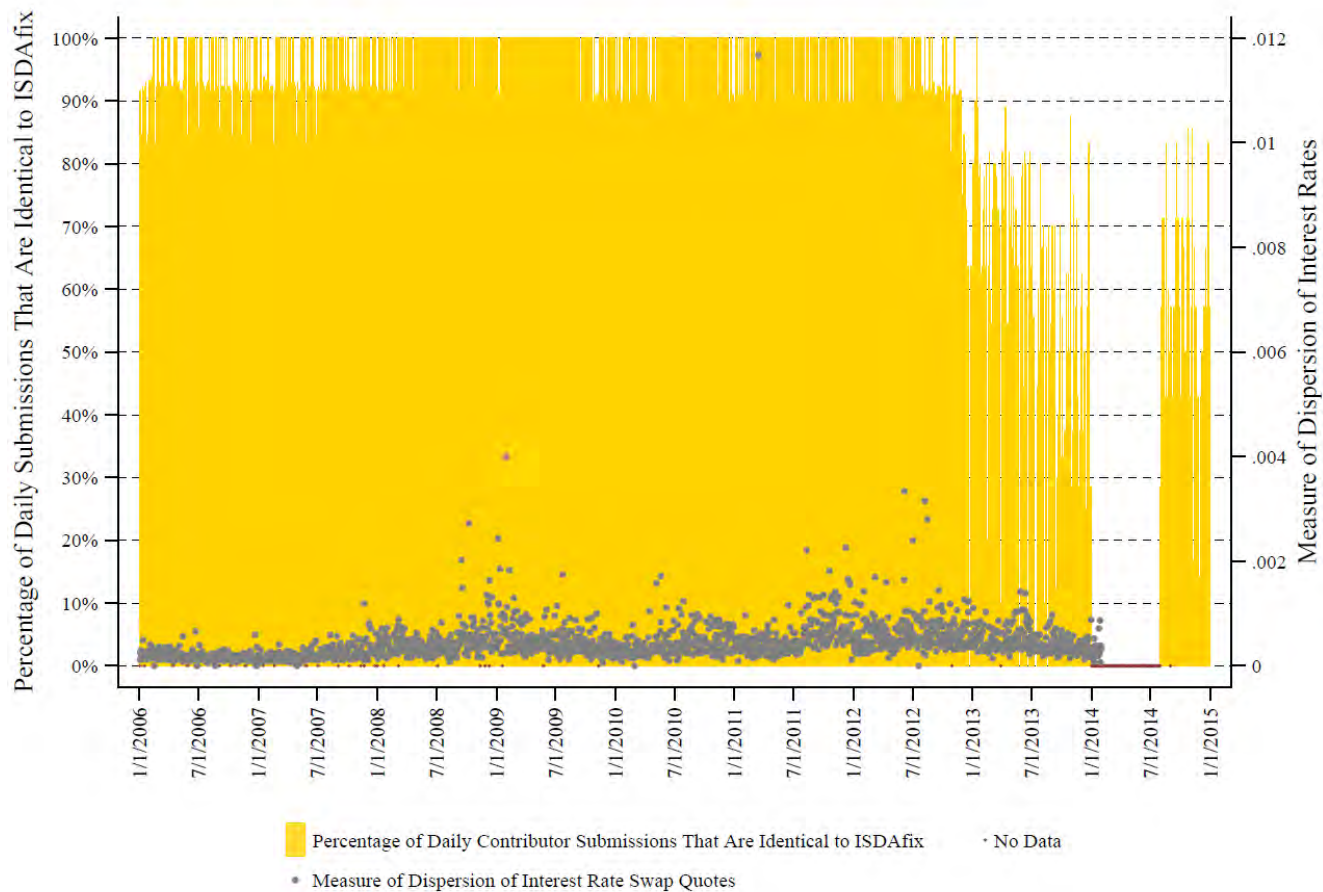


Exhibit 1

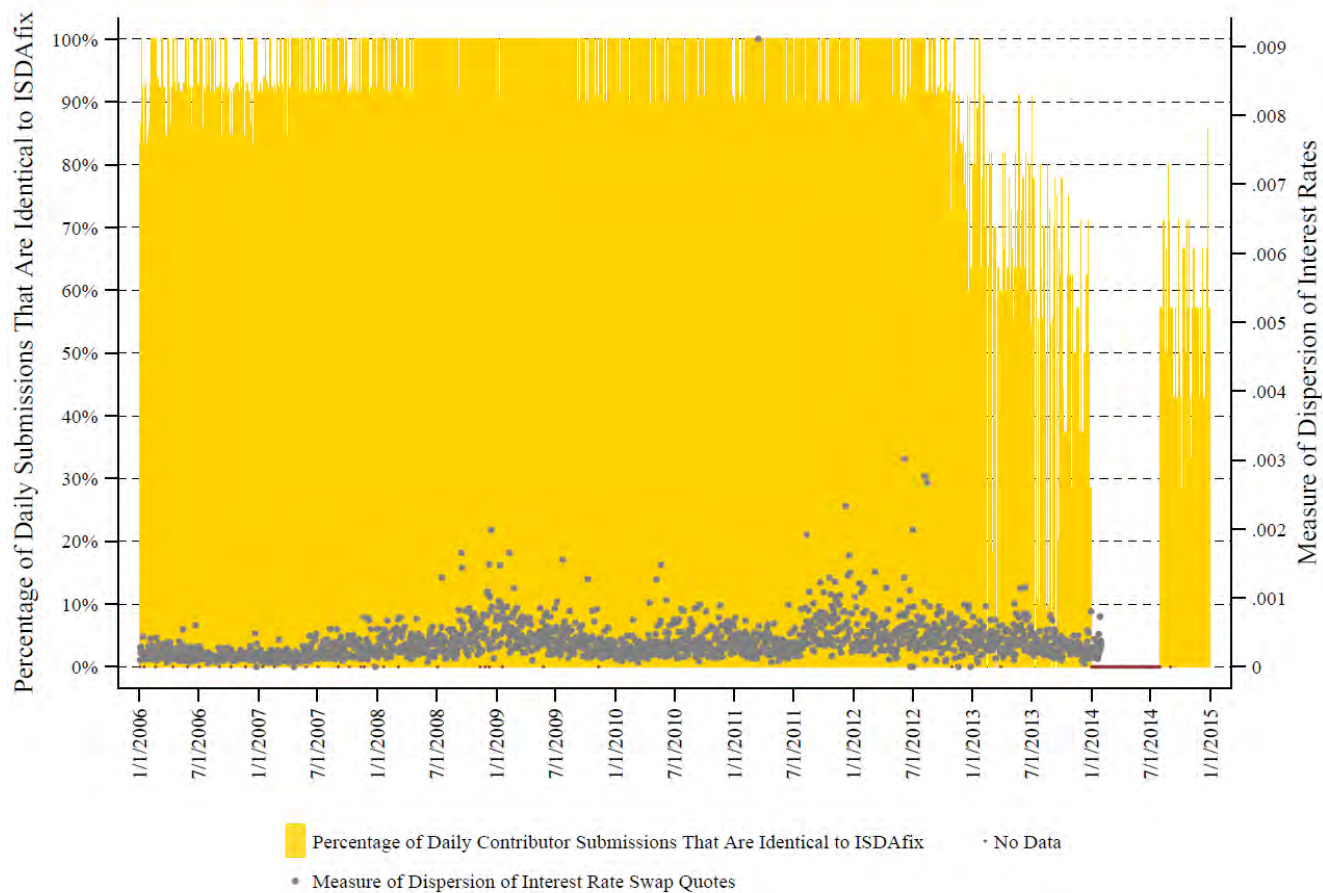
(Part 2)

FIGURE A22
 PERCENTAGE OF DAILY BANK USD ISDAFIX SUBMISSIONS IDENTICAL TO THE FINAL ISDAFIX RATE AND
 MEASURE OF DISPERSION OF MARKET RATES BETWEEN 11:00:00 AM AND 11:01:59 AM
 9-YEAR TENOR



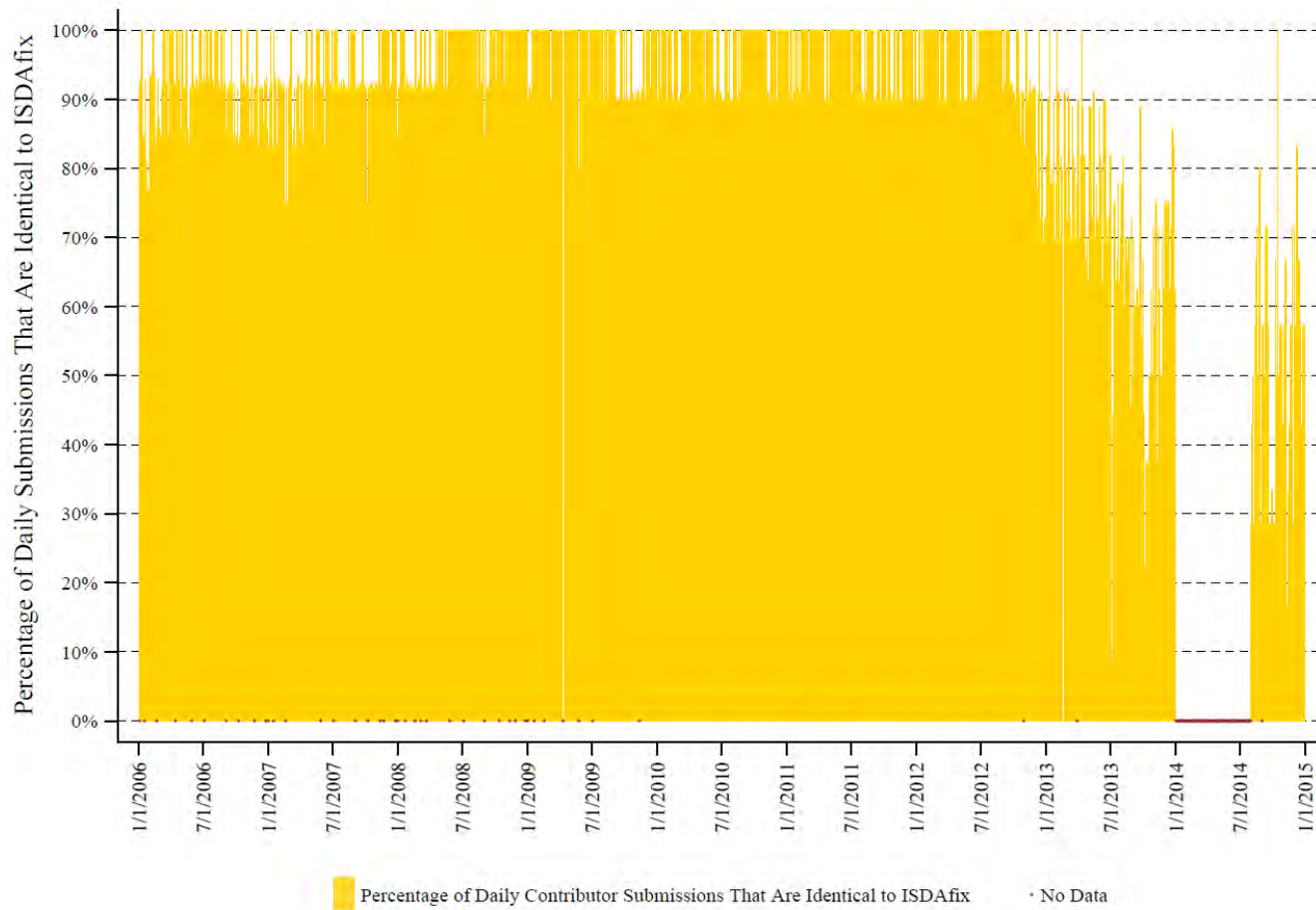
Source: ICAP production data; ISDAfix rate and bank submissions data from Bloomberg.

FIGURE A23
 PERCENTAGE OF DAILY BANK USD ISDAFIX SUBMISSIONS IDENTICAL TO THE FINAL ISDAFIX RATE AND
 MEASURE OF DISPERSION OF MARKET RATES BETWEEN 11:00:00 AM AND 11:01:59 AM
 15-YEAR TENOR



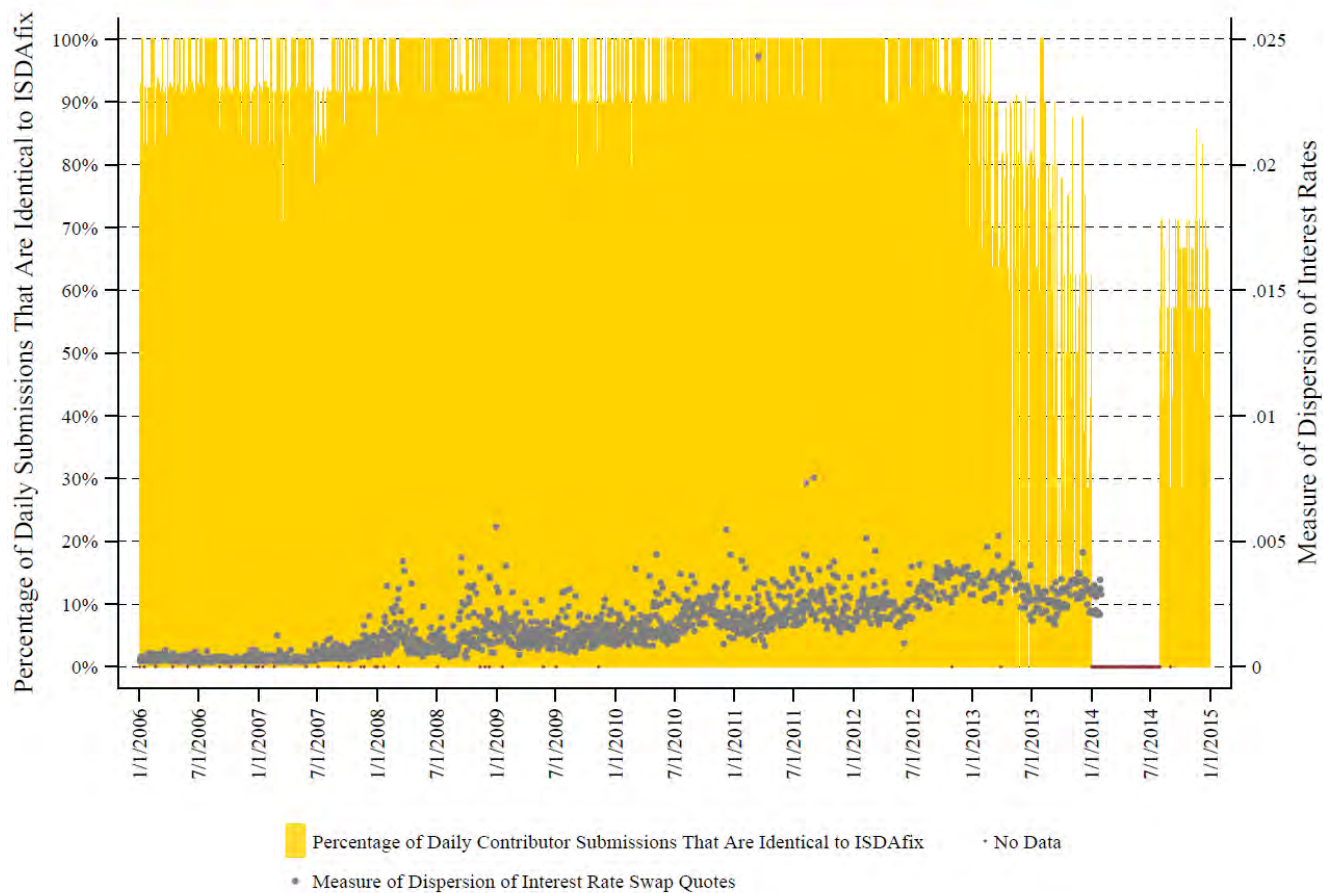
Source: ICAP production data; ISDAfix rate and bank submissions data from Bloomberg.

FIGURE A24
 PERCENTAGE OF DAILY BANK USD ISDAFIX SUBMISSIONS IDENTICAL TO THE FINAL ISDAFIX RATE
 1-YEAR TENOR



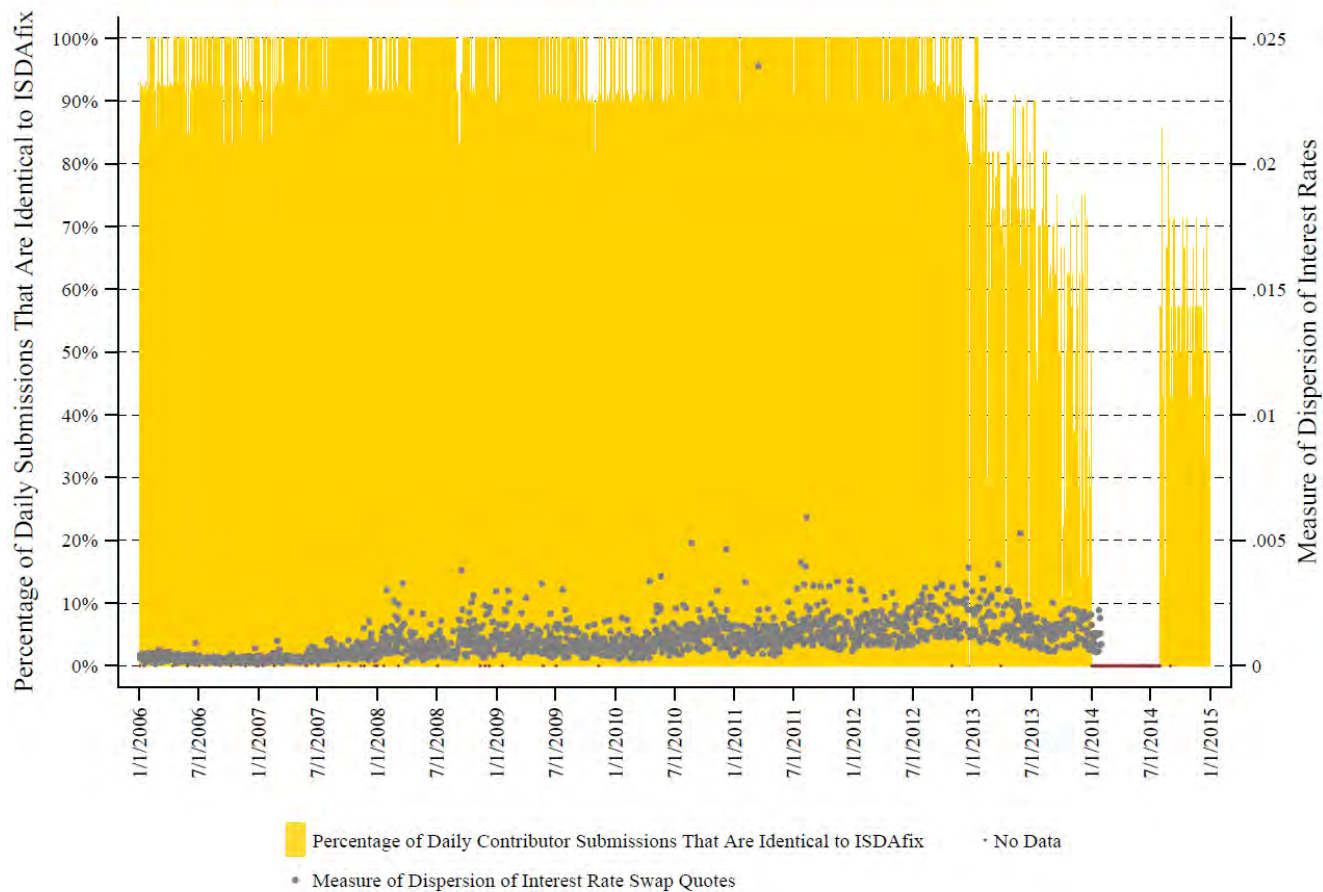
Source: ICAP production data; ISDAfix rate and bank submissions data from Bloomberg.

FIGURE A25
 PERCENTAGE OF DAILY BANK USD ISDAFIX SUBMISSIONS IDENTICAL TO THE FINAL ISDAFIX RATE AND
 MEASURE OF DISPERSION OF MARKET RATES BETWEEN 10:58:00 AM AND 11:01:59 AM
 2-YEAR TENOR



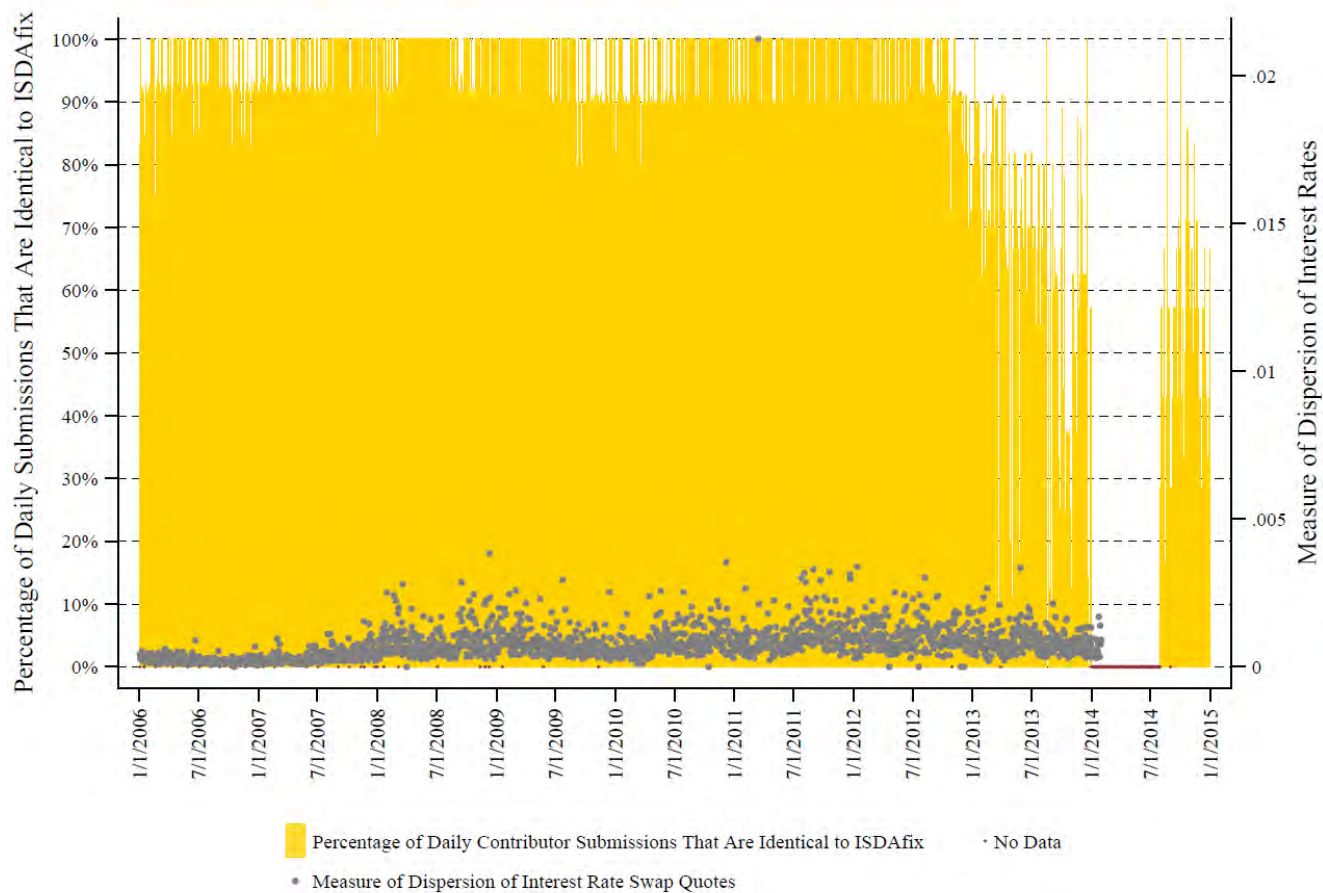
Source: ICAP production data; ISDAfix rate and bank submissions data from Bloomberg.

FIGURE A26
 PERCENTAGE OF DAILY BANK USD ISDAFIX SUBMISSIONS IDENTICAL TO THE FINAL ISDAFIX RATE AND
 MEASURE OF DISPERSION OF MARKET RATES BETWEEN 10:58:00 AM AND 11:01:59 AM
 3-YEAR TENOR



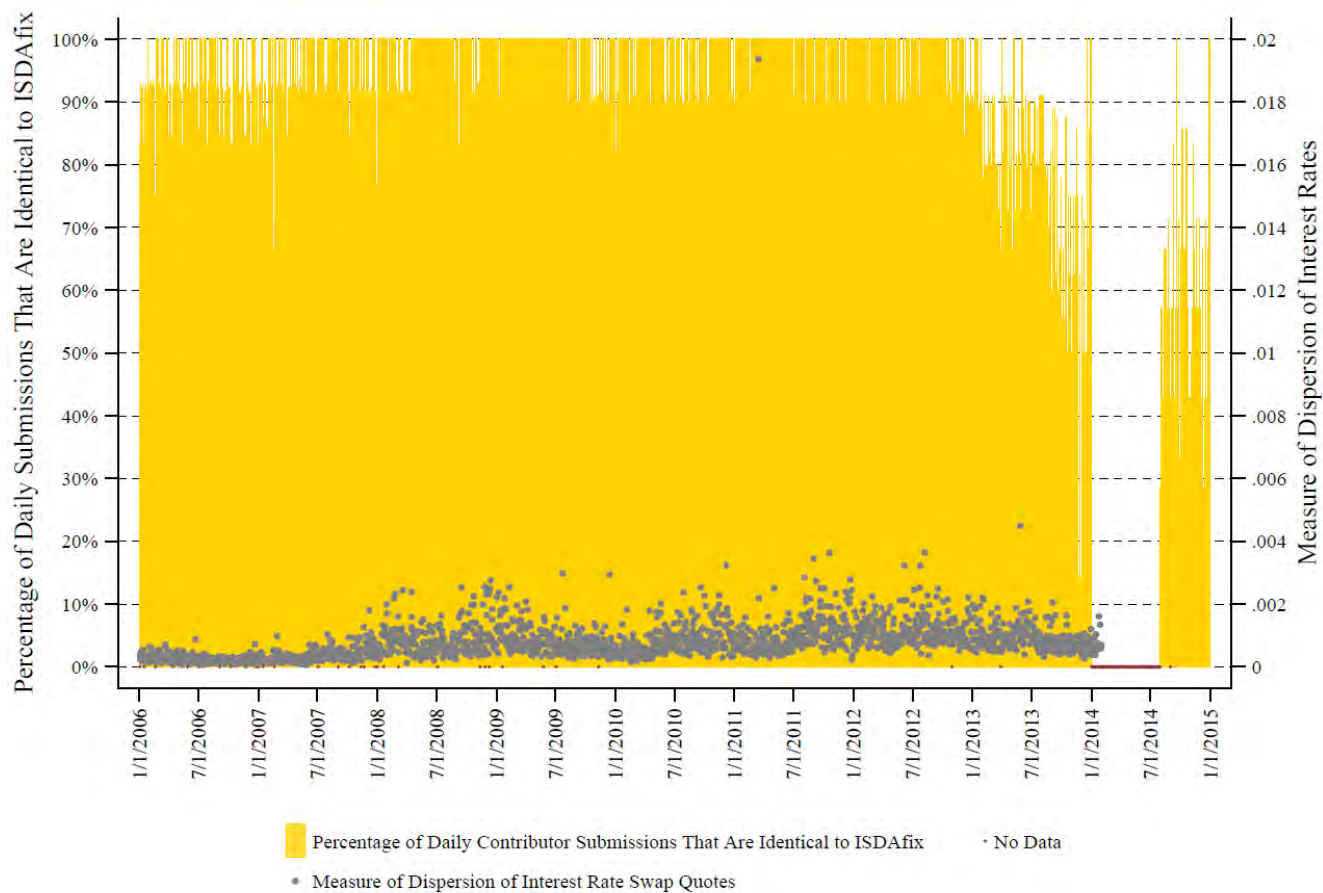
Source: ICAP production data; ISDAfix rate and bank submissions data from Bloomberg.

FIGURE A27
 PERCENTAGE OF DAILY BANK USD ISDAFIX SUBMISSIONS IDENTICAL TO THE FINAL ISDAFIX RATE AND
 MEASURE OF DISPERSION OF MARKET RATES BETWEEN 10:58:00 AM AND 11:01:59 AM
 4-YEAR TENOR



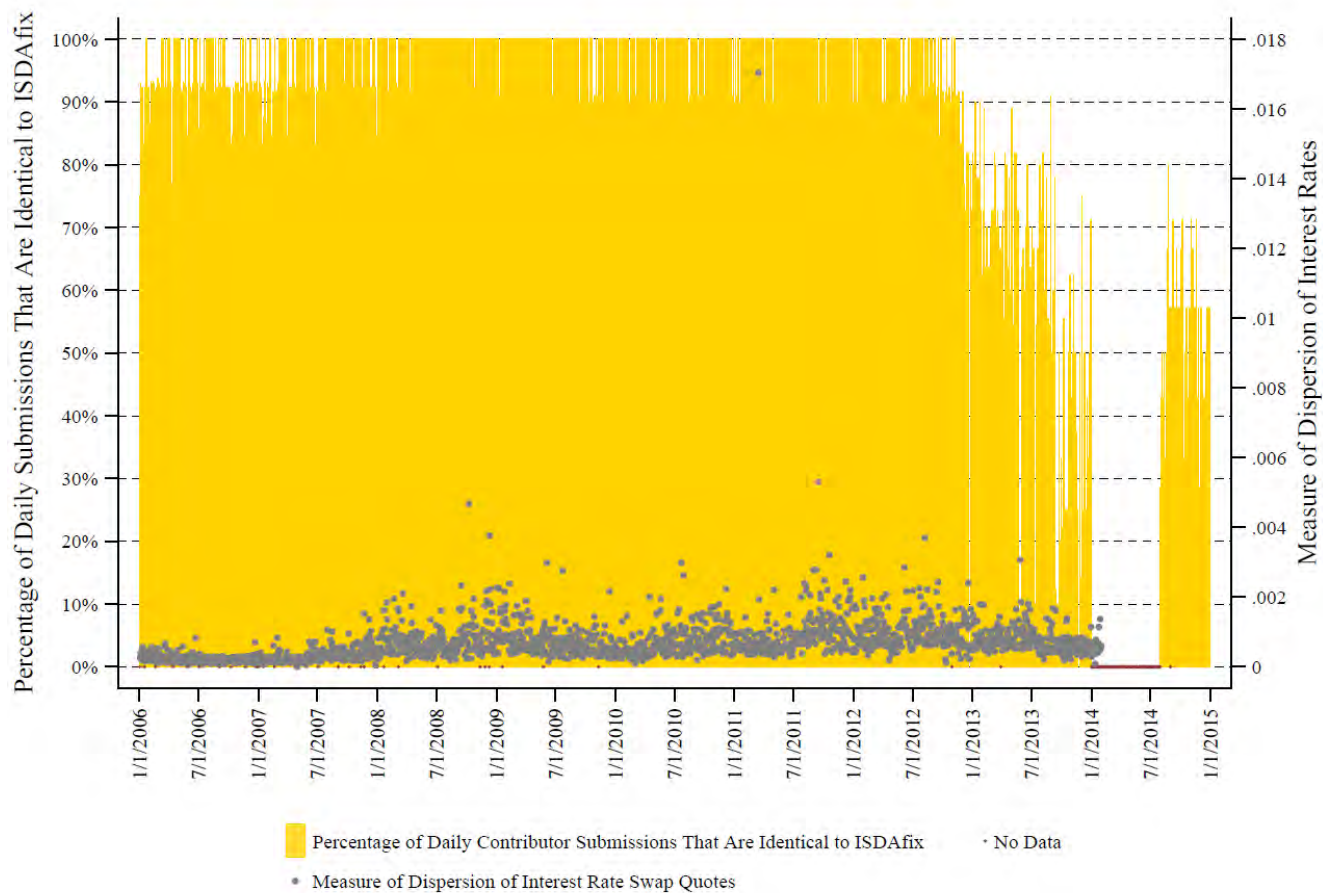
Source: ICAP production data; ISDAfix rate and bank submissions data from Bloomberg.

FIGURE A28
 PERCENTAGE OF DAILY BANK USD ISDAFIX SUBMISSIONS IDENTICAL TO THE FINAL ISDAFIX RATE AND
 MEASURE OF DISPERSION OF MARKET RATES BETWEEN 10:58:00 AM AND 11:01:59 AM
 5-YEAR TENOR



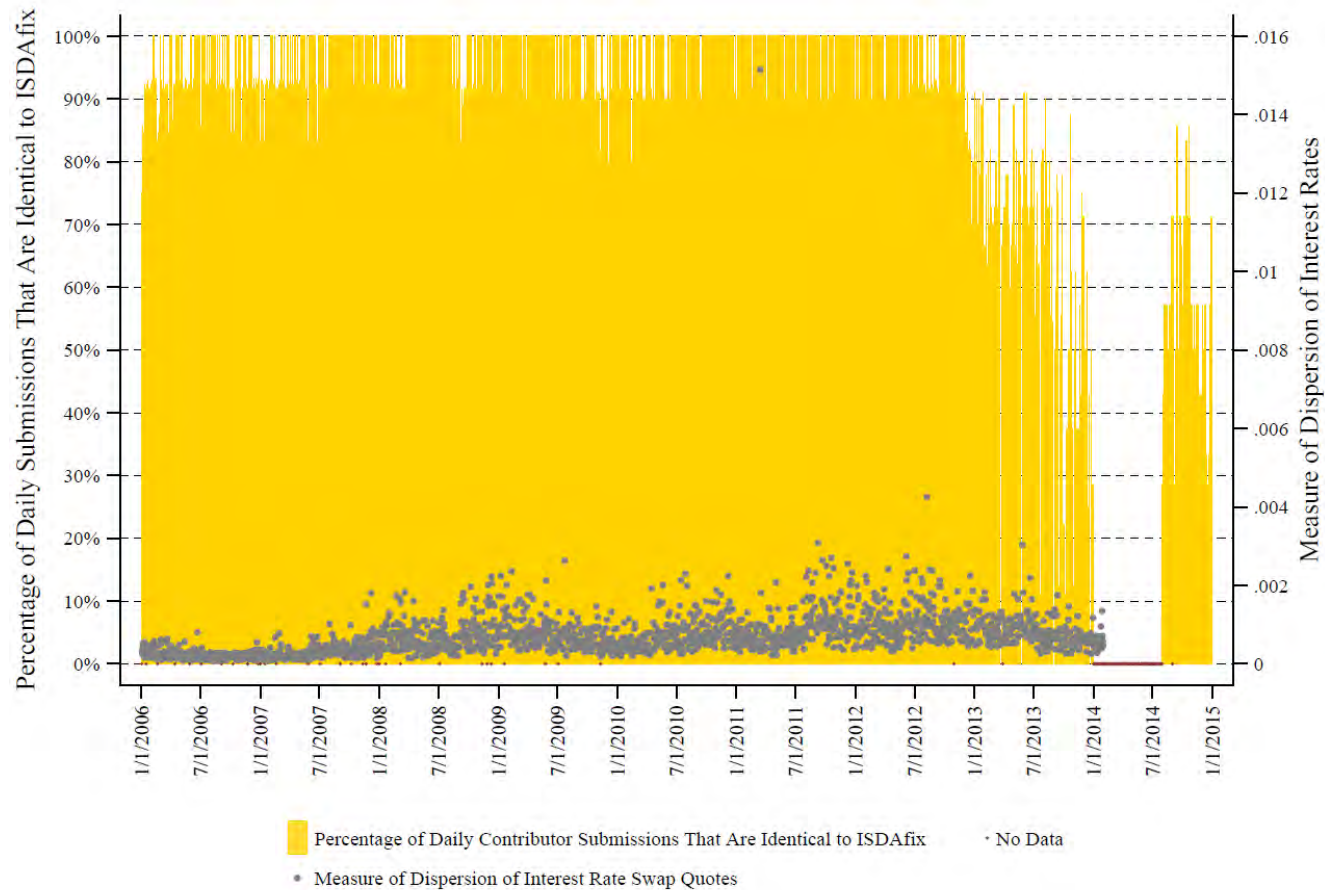
Source: ICAP production data; ISDAfix rate and bank submissions data from Bloomberg.

FIGURE A29
 PERCENTAGE OF DAILY BANK USD ISDAFIX SUBMISSIONS IDENTICAL TO THE FINAL ISDAFIX RATE AND
 MEASURE OF DISPERSION OF MARKET RATES BETWEEN 10:58:00 AM AND 11:01:59 AM
 6-YEAR TENOR



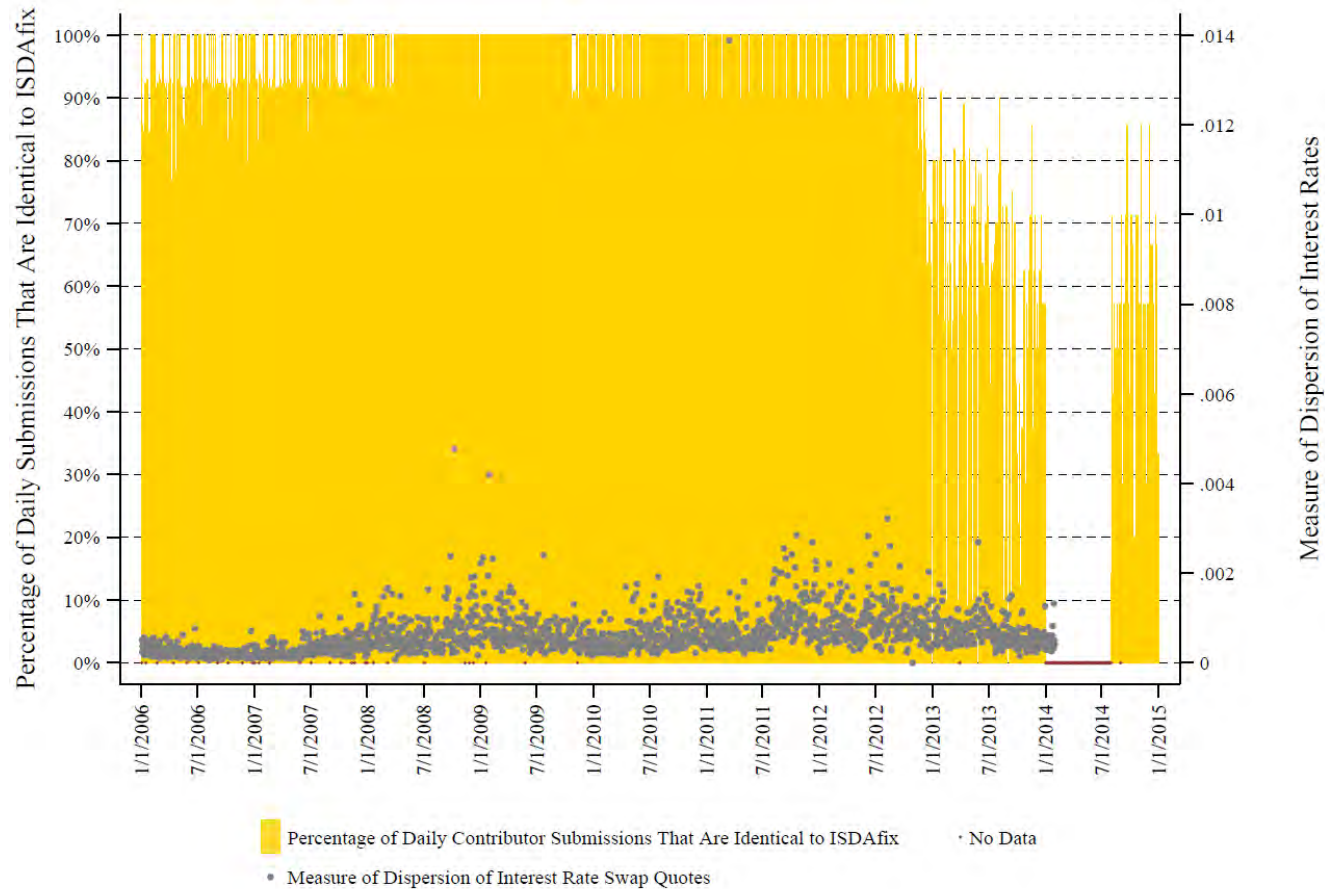
Source: ICAP production data; ISDAfix rate and bank submissions data from Bloomberg.

FIGURE A30
 PERCENTAGE OF DAILY BANK USD ISDAFIX SUBMISSIONS IDENTICAL TO THE FINAL ISDAFIX RATE AND
 MEASURE OF DISPERSION OF MARKET RATES BETWEEN 10:58:00 AM AND 11:01:59 AM
 7-YEAR TENOR



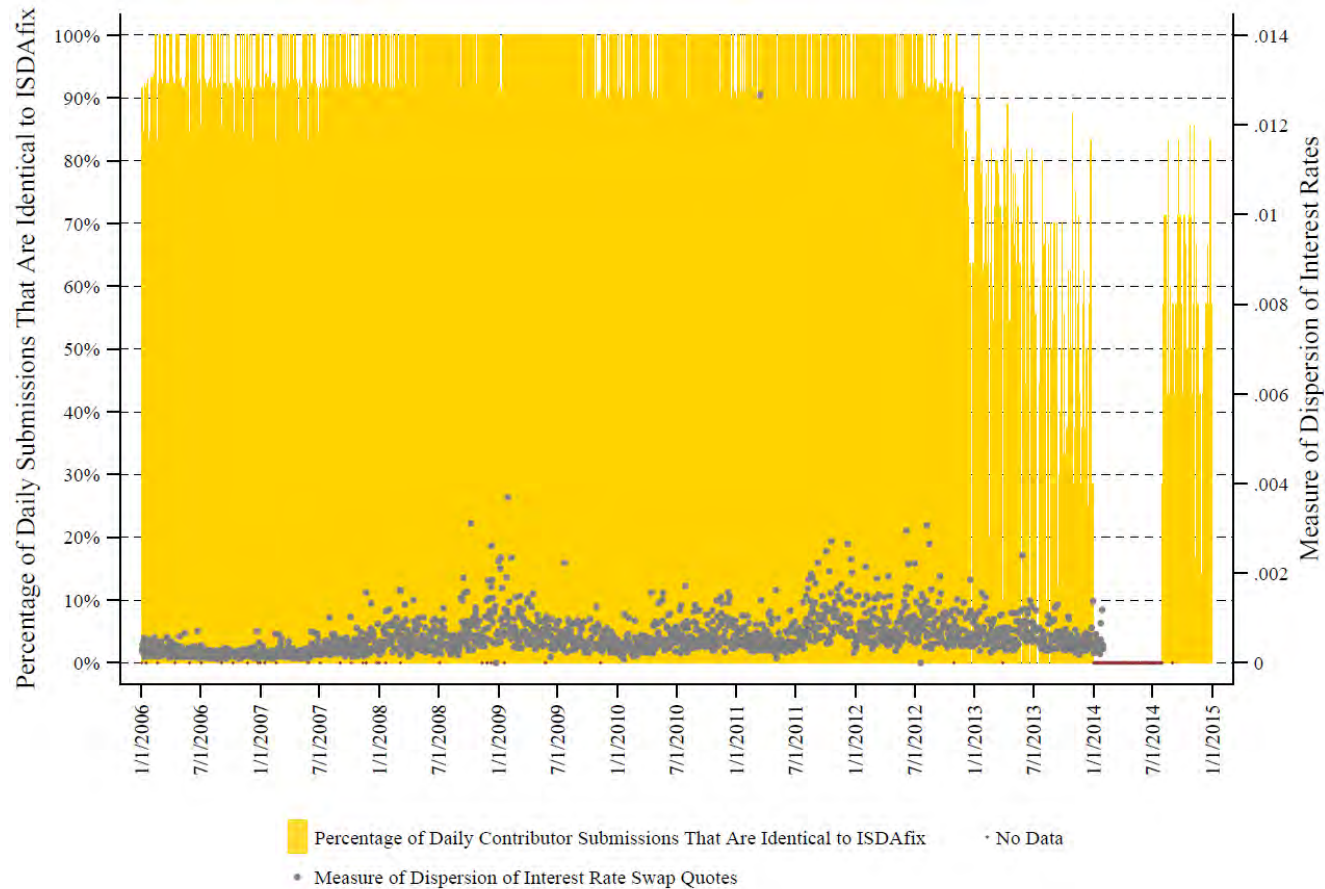
Source: ICAP production data; ISDAfix rate and bank submissions data from Bloomberg.

FIGURE A31
 PERCENTAGE OF DAILY BANK USD ISDAFIX SUBMISSIONS IDENTICAL TO THE FINAL ISDAFIX RATE AND
 MEASURE OF DISPERSION OF MARKET RATES BETWEEN 10:58:00 AM AND 11:01:59 AM
 8-YEAR TENOR



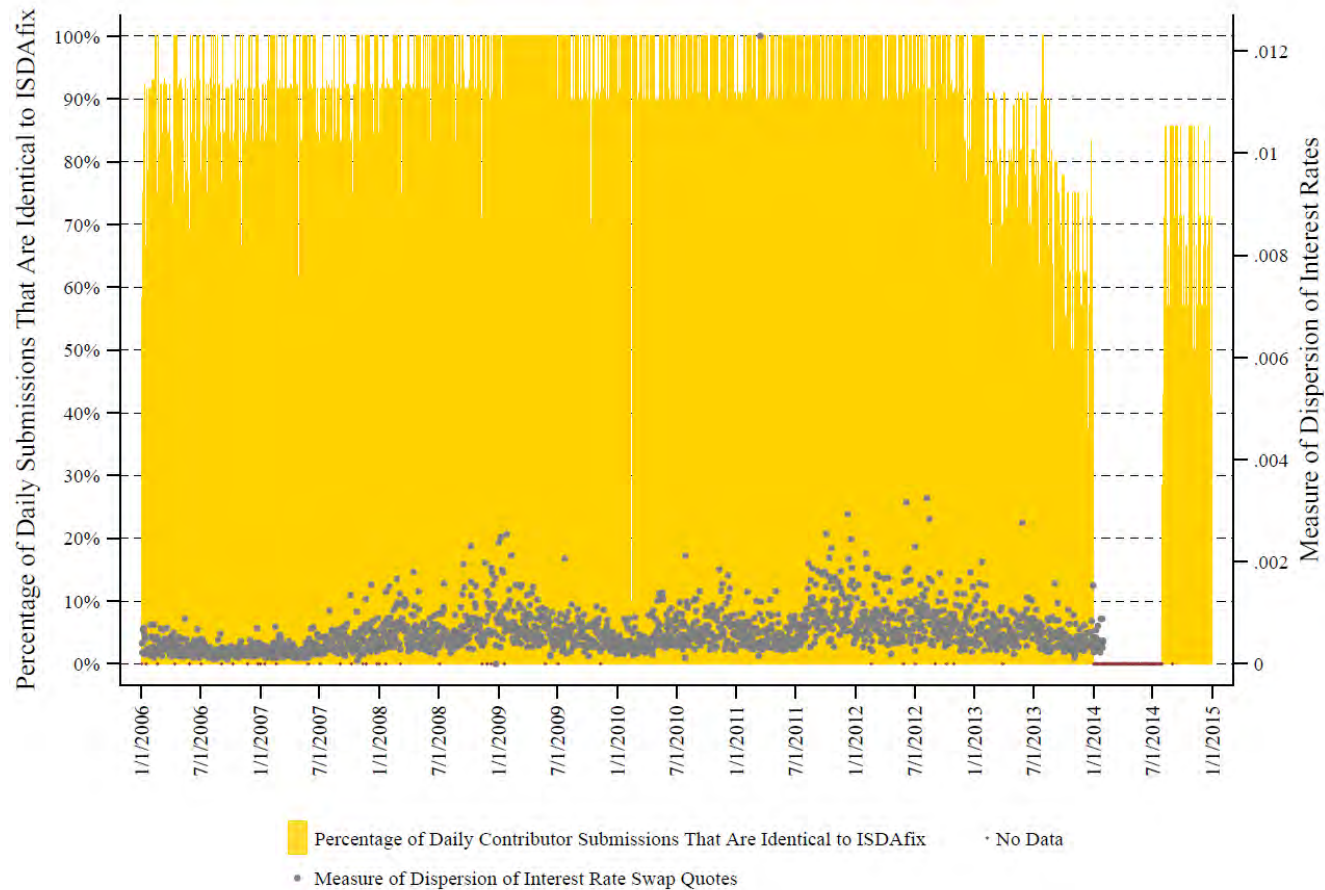
Source: ICAP production data; ISDAfix rate and bank submissions data from Bloomberg.

FIGURE A32
 PERCENTAGE OF DAILY BANK USD ISDAFIX SUBMISSIONS IDENTICAL TO THE FINAL ISDAFIX RATE AND
 MEASURE OF DISPERSION OF MARKET RATES BETWEEN 10:58:00 AM AND 11:01:59 AM
 9-YEAR TENOR



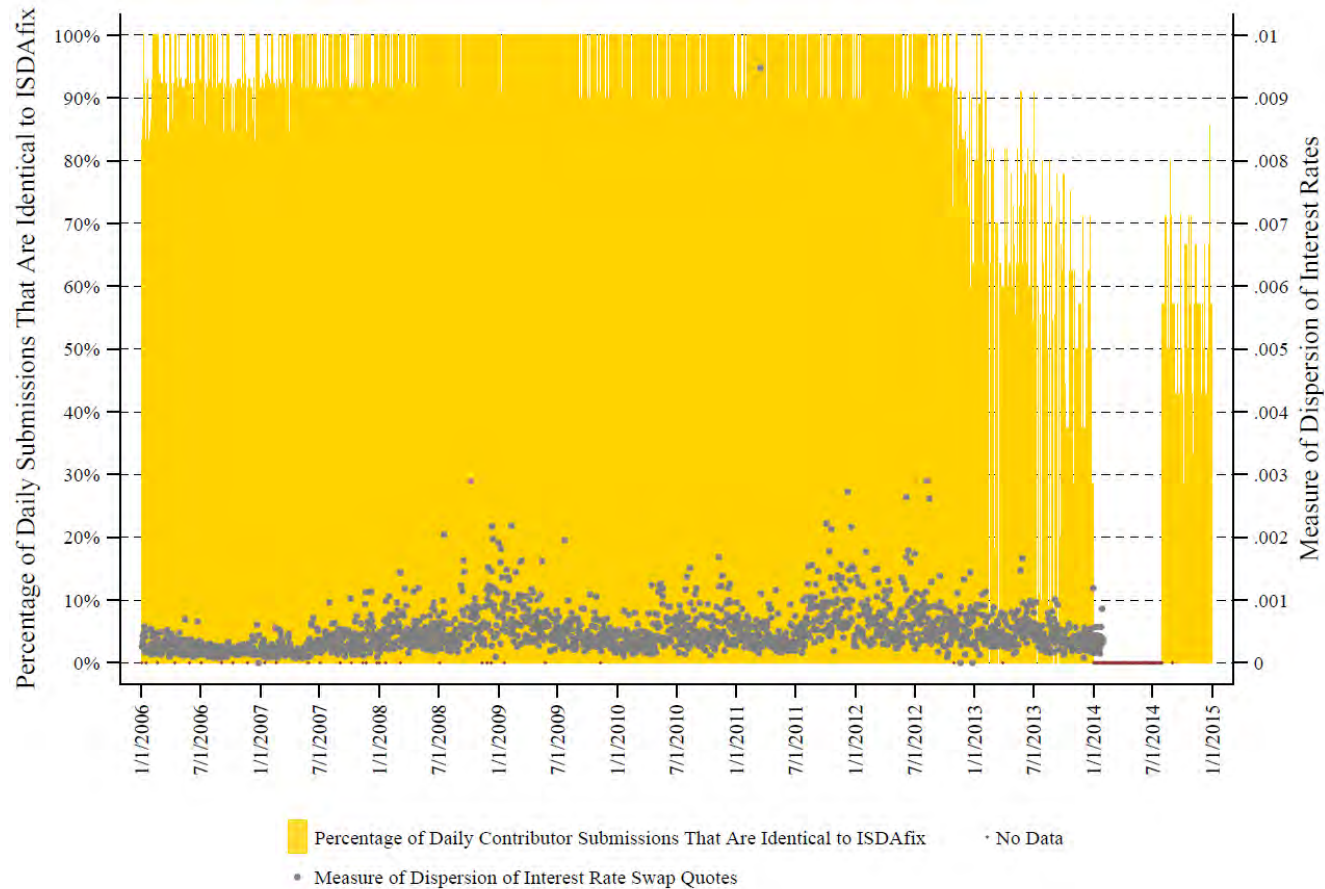
Source: ICAP production data; ISDAfix rate and bank submissions data from Bloomberg.

FIGURE A33
 PERCENTAGE OF DAILY BANK USD ISDAFIX SUBMISSIONS IDENTICAL TO THE FINAL ISDAFIX RATE AND
 MEASURE OF DISPERSION OF MARKET RATES BETWEEN 10:58:00 AM AND 11:01:59 AM
 10-YEAR TENOR



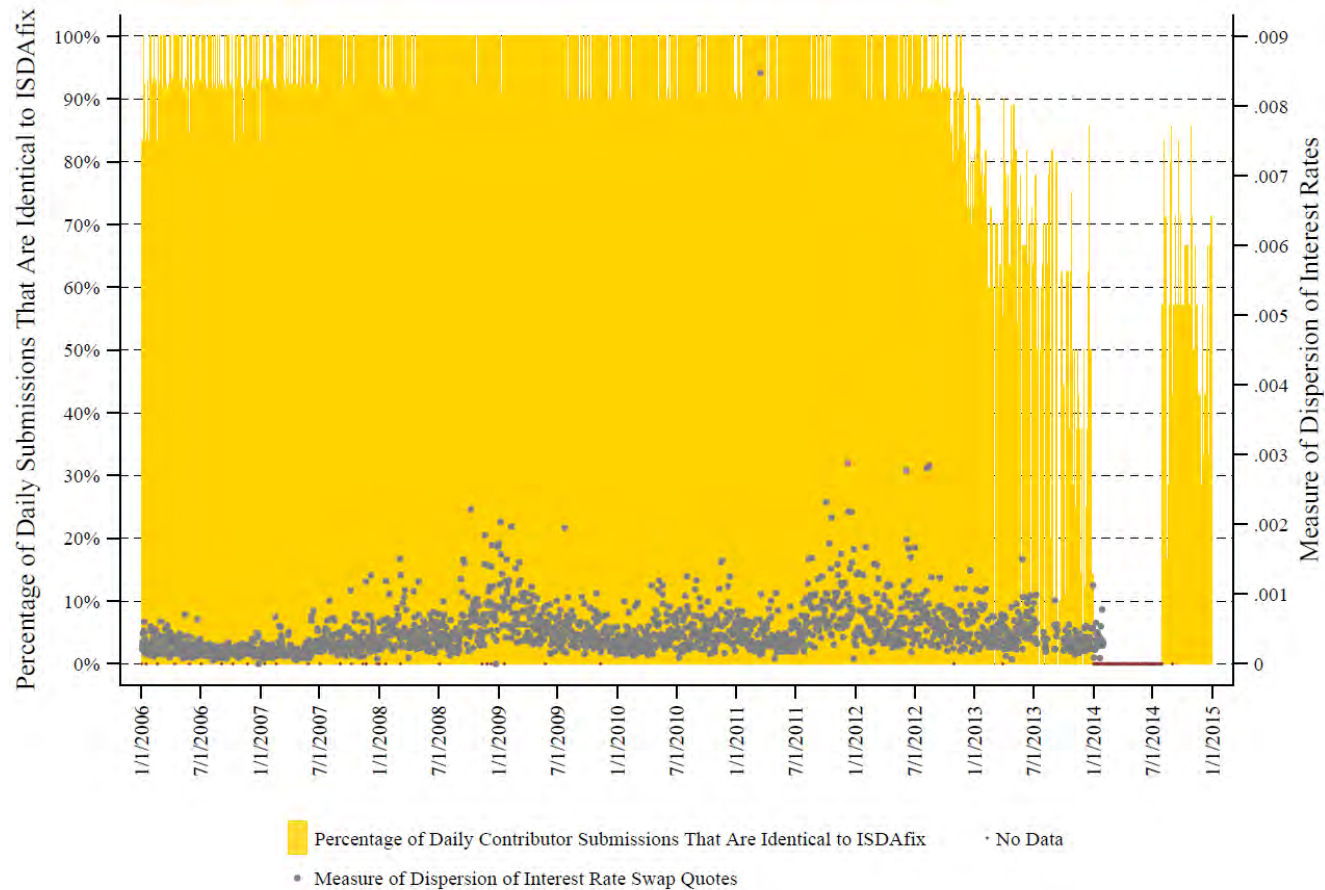
Source: ICAP production data; ISDAfix rate and bank submissions data from Bloomberg.

FIGURE A34
 PERCENTAGE OF DAILY BANK USD ISDAFIX SUBMISSIONS IDENTICAL TO THE FINAL ISDAFIX RATE AND
 MEASURE OF DISPERSION OF MARKET RATES BETWEEN 10:58:00 AM AND 11:01:59 AM
 15-YEAR TENOR



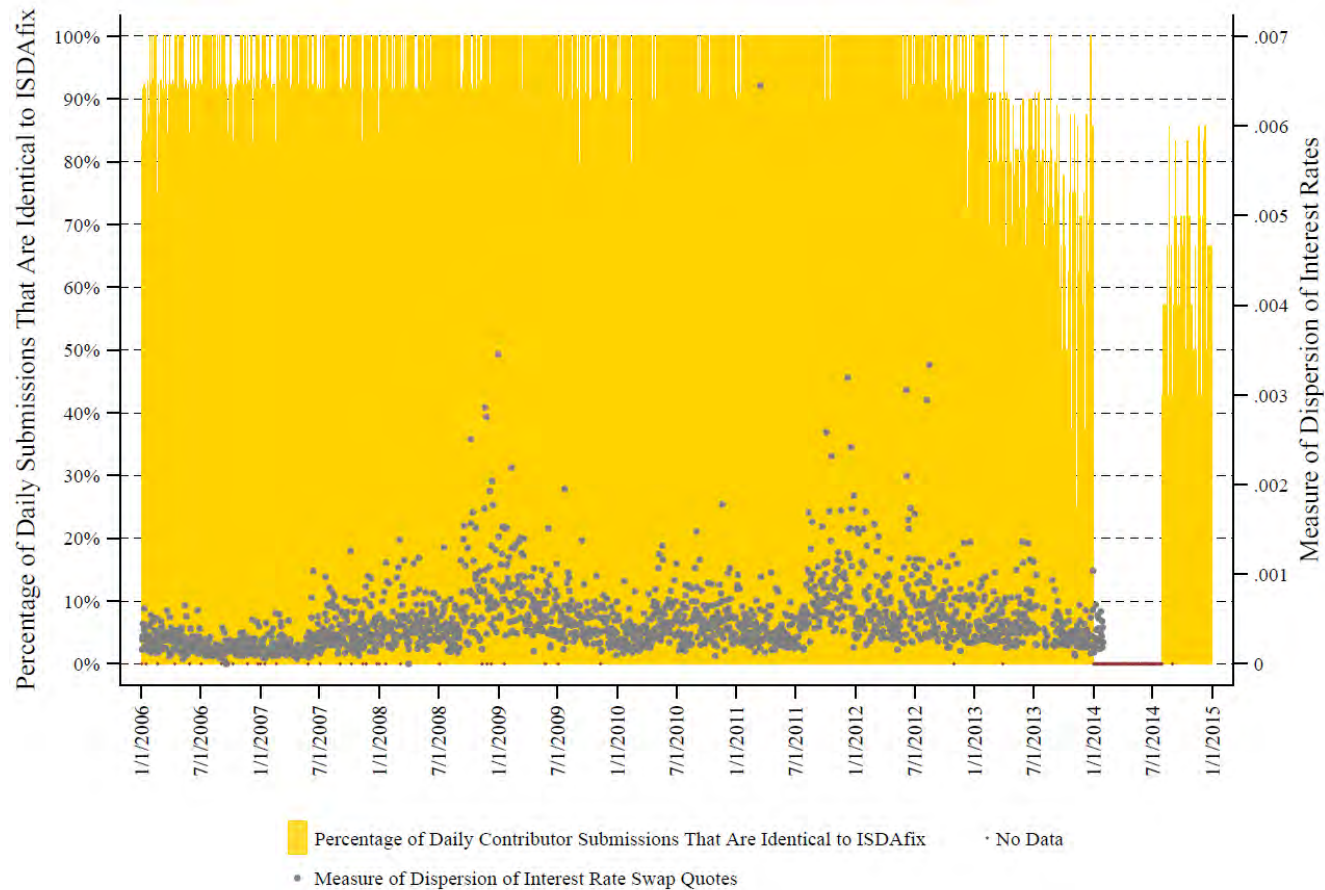
Source: ICAP production data; ISDAfix rate and bank submissions data from Bloomberg.

FIGURE A35
 PERCENTAGE OF DAILY BANK USD ISDAFIX SUBMISSIONS IDENTICAL TO THE FINAL ISDAFIX RATE AND
 MEASURE OF DISPERSION OF MARKET RATES BETWEEN 10:58:00 AM AND 11:01:59 AM
 20-YEAR TENOR



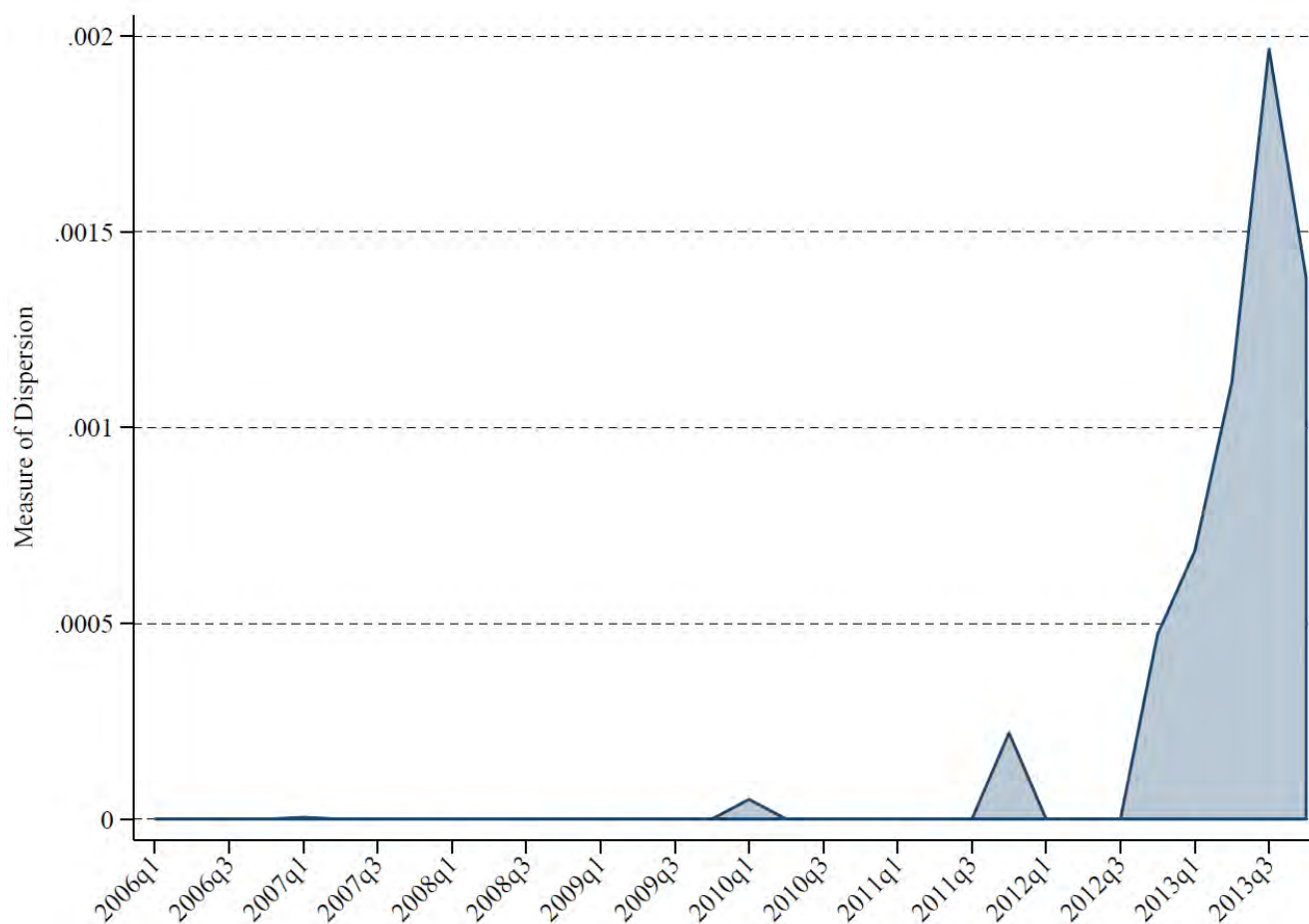
Source: ICAP production data; ISDAfix rate and bank submissions data from Bloomberg.

FIGURE A36
 PERCENTAGE OF DAILY BANK USD ISDAFIX SUBMISSIONS IDENTICAL TO THE FINAL ISDAFIX RATE AND
 MEASURE OF DISPERSION OF MARKET RATES BETWEEN 10:58:00 AM AND 11:01:59 AM
 30-YEAR TENOR



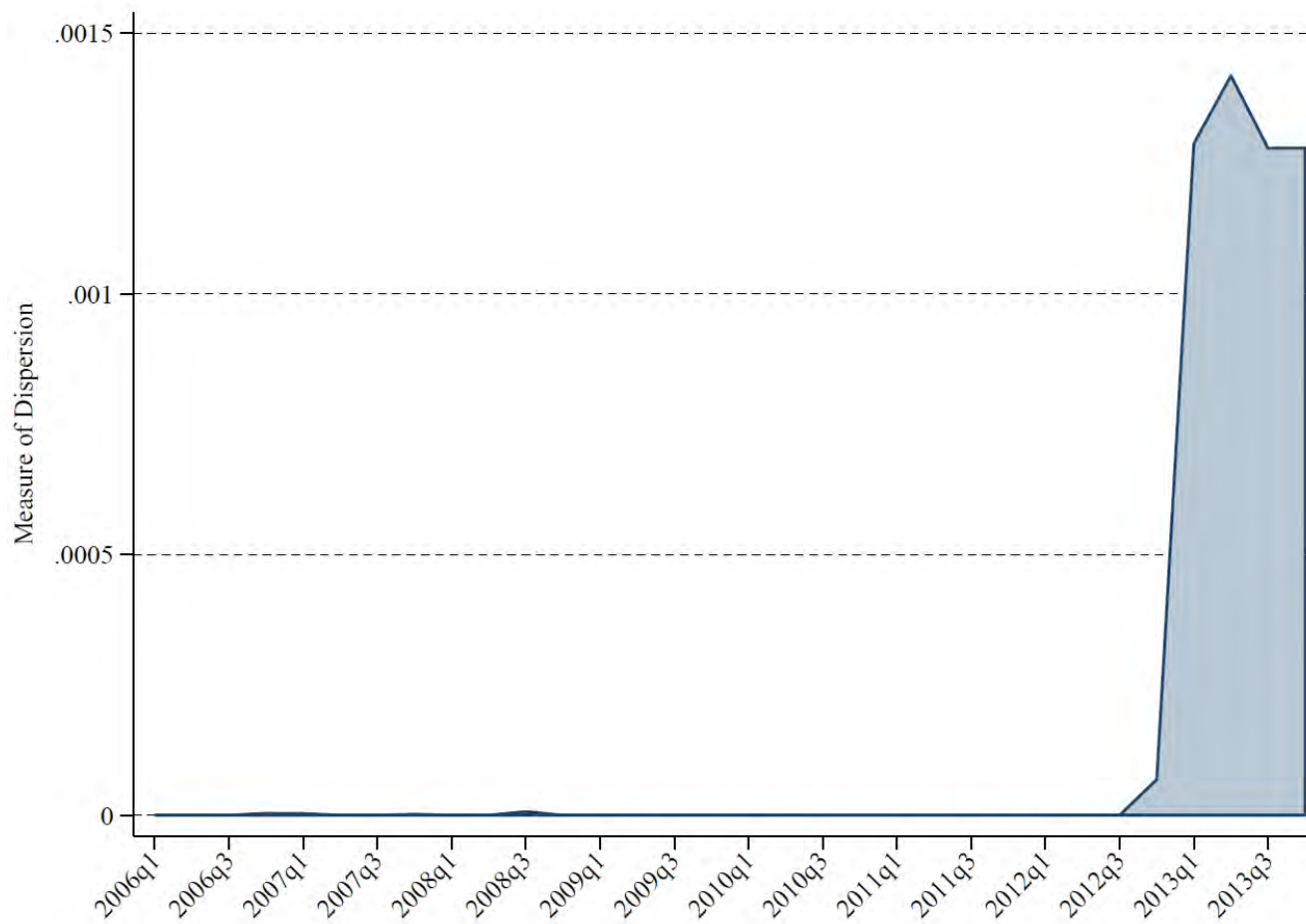
Source: ICAP production data; ISDAfix rate and bank submissions data from Bloomberg.

FIGURE A37
MEASURE OF DISPERSION FOR DEFENDANT BANKS' ISDAFIX SUBMISSIONS
1-YEAR TENOR



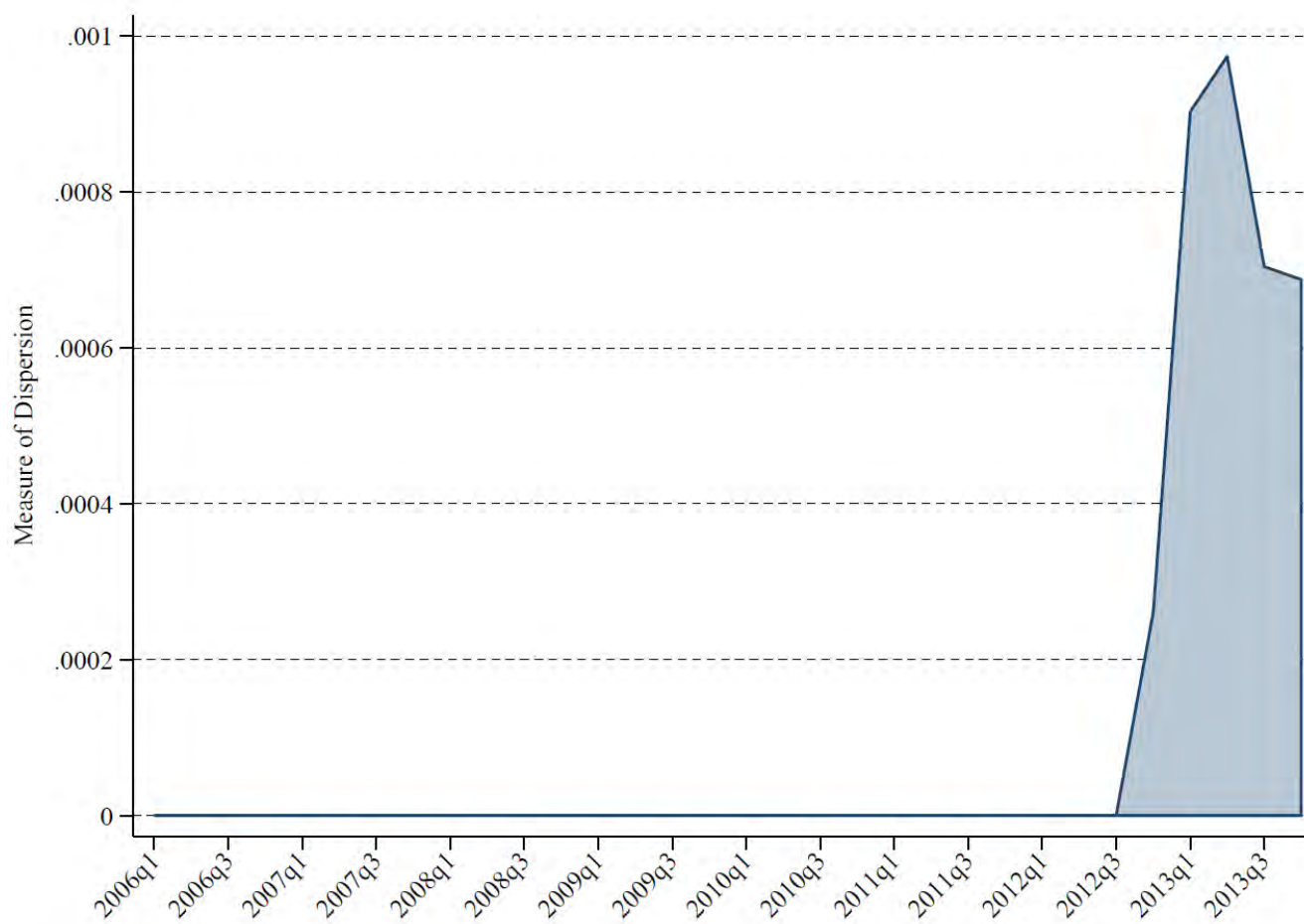
Source: ICAP production data.

FIGURE A38
MEASURE OF DISPERSION FOR DEFENDANT BANKS' ISDAFIX SUBMISSIONS
2-YEAR TENOR



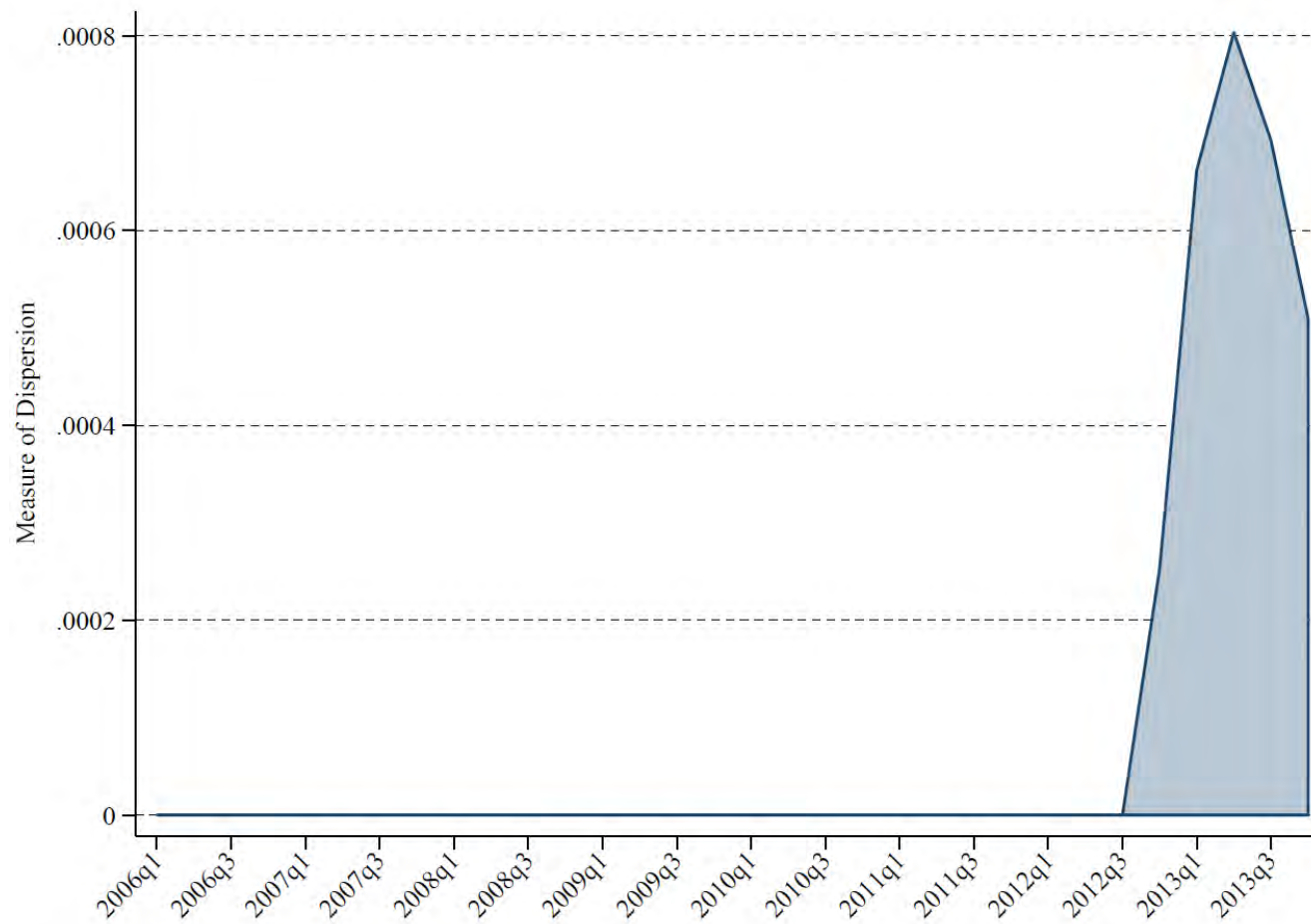
Source: ICAP production data.

FIGURE A39
MEASURE OF DISPERSION FOR DEFENDANT BANKS' ISDAFIX SUBMISSIONS
3-YEAR TENOR



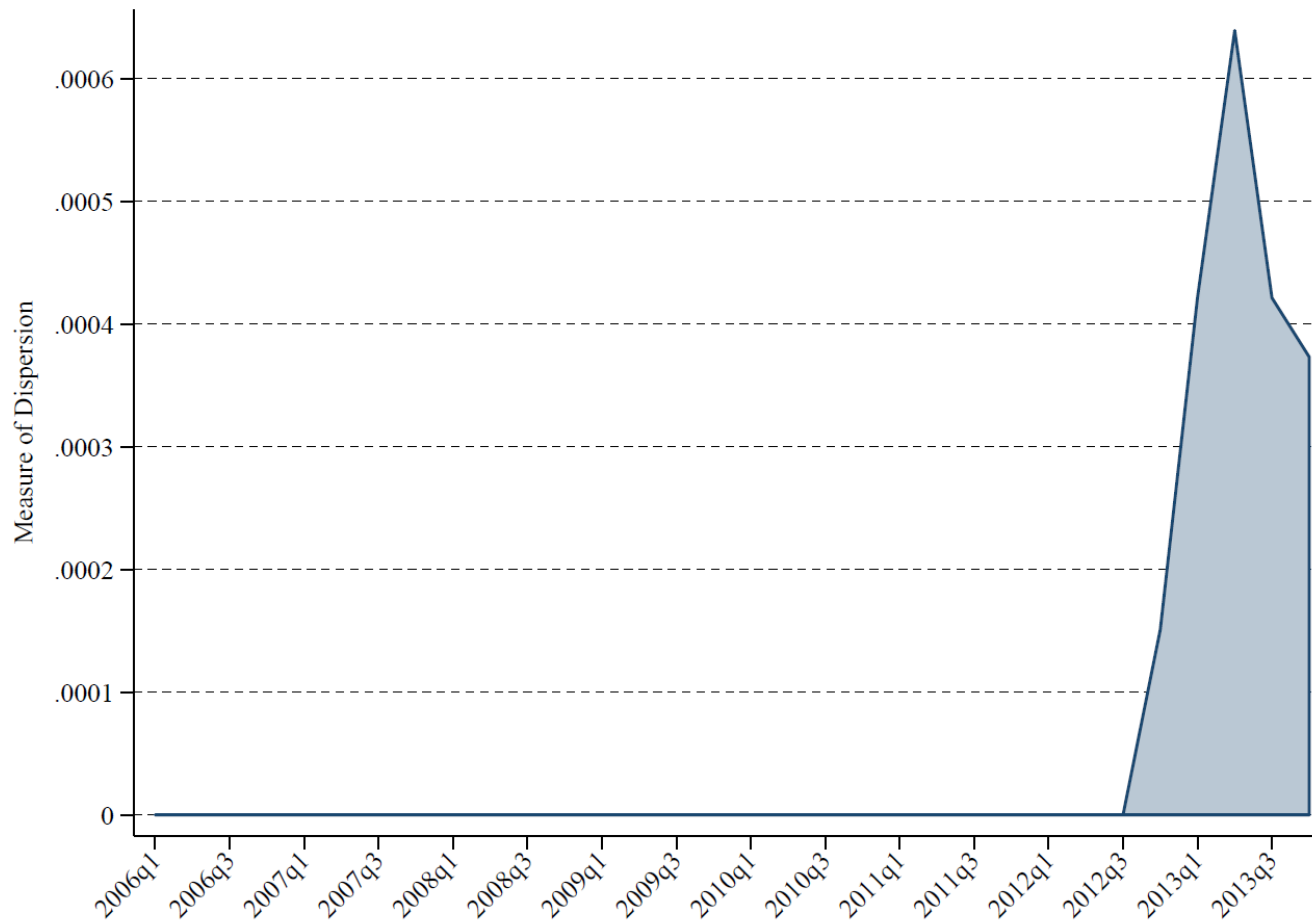
Source: ICAP production data.

FIGURE A40
MEASURE OF DISPERSION FOR DEFENDANT BANKS' ISDAFIX SUBMISSIONS
4-YEAR TENOR



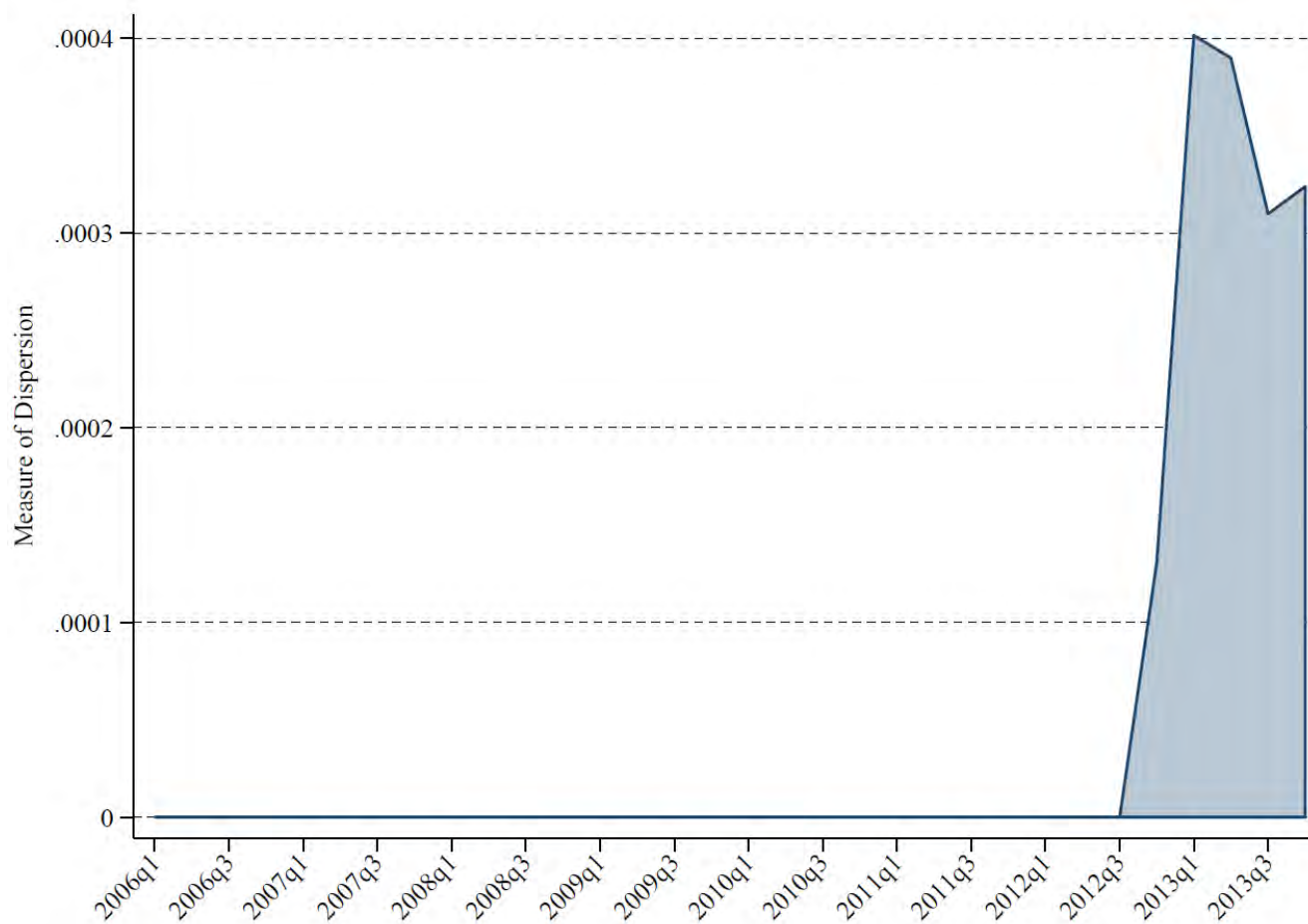
Source: ICAP production data.

FIGURE A41
MEASURE OF DISPERSION FOR DEFENDANT BANKS' ISDAFIX SUBMISSIONS
6-YEAR TENOR



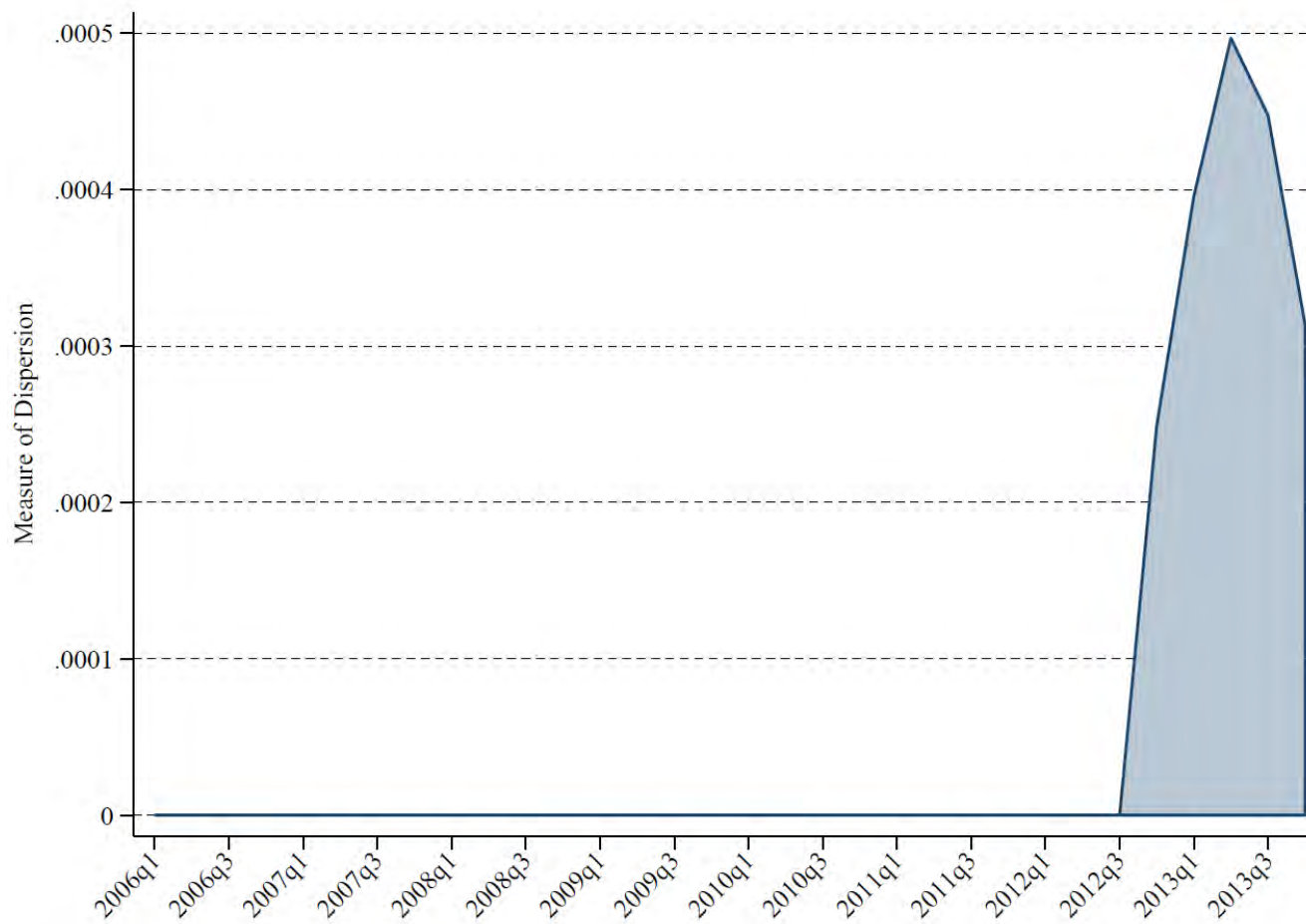
Source: ICAP production data.

FIGURE A42
MEASURE OF DISPERSION FOR DEFENDANT BANKS' ISDAFIX SUBMISSIONS
7-YEAR TENOR



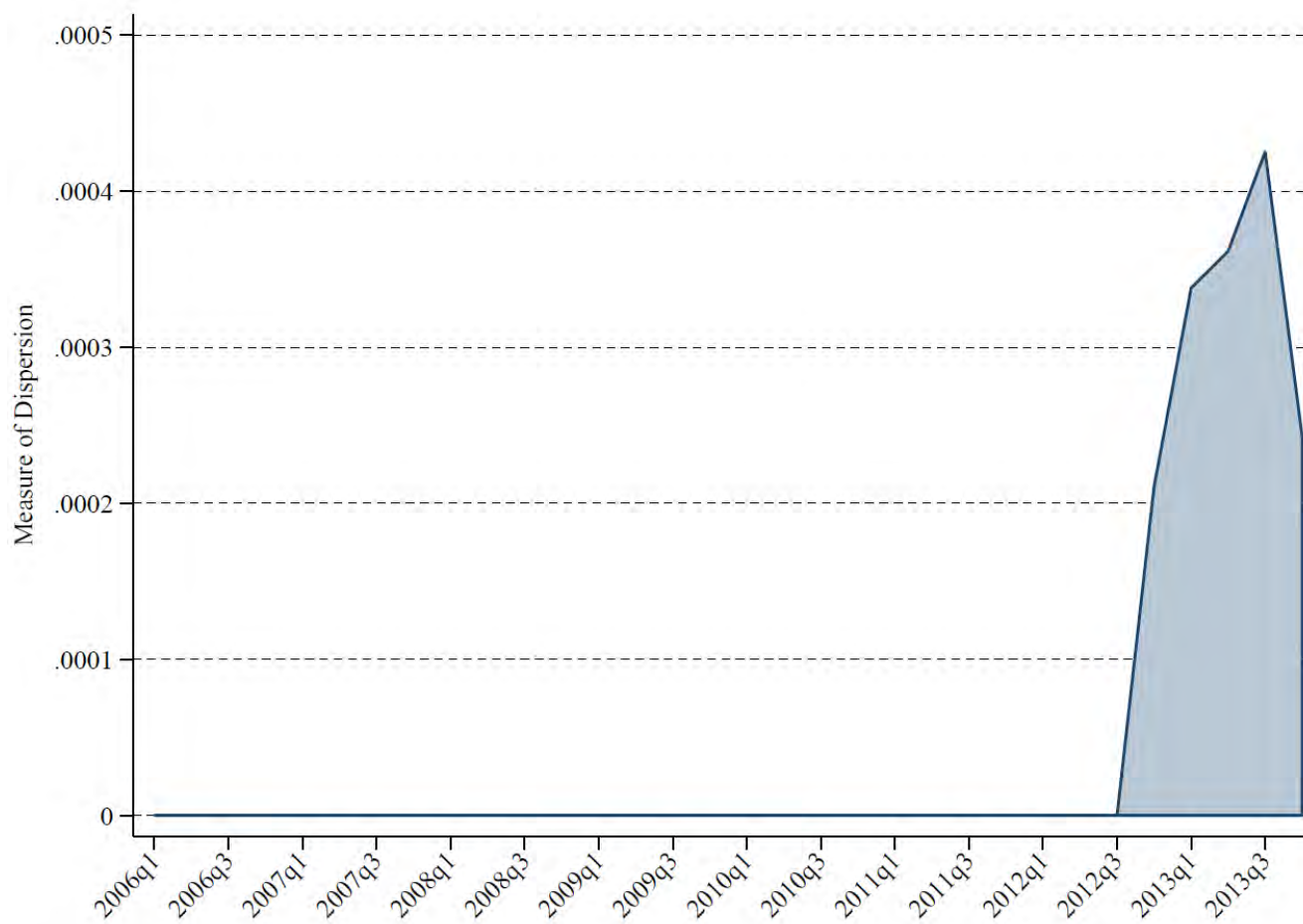
Source: ICAP production data.

FIGURE A43
MEASURE OF DISPERSION FOR DEFENDANT BANKS' ISDAFIX SUBMISSIONS
8-YEAR TENOR



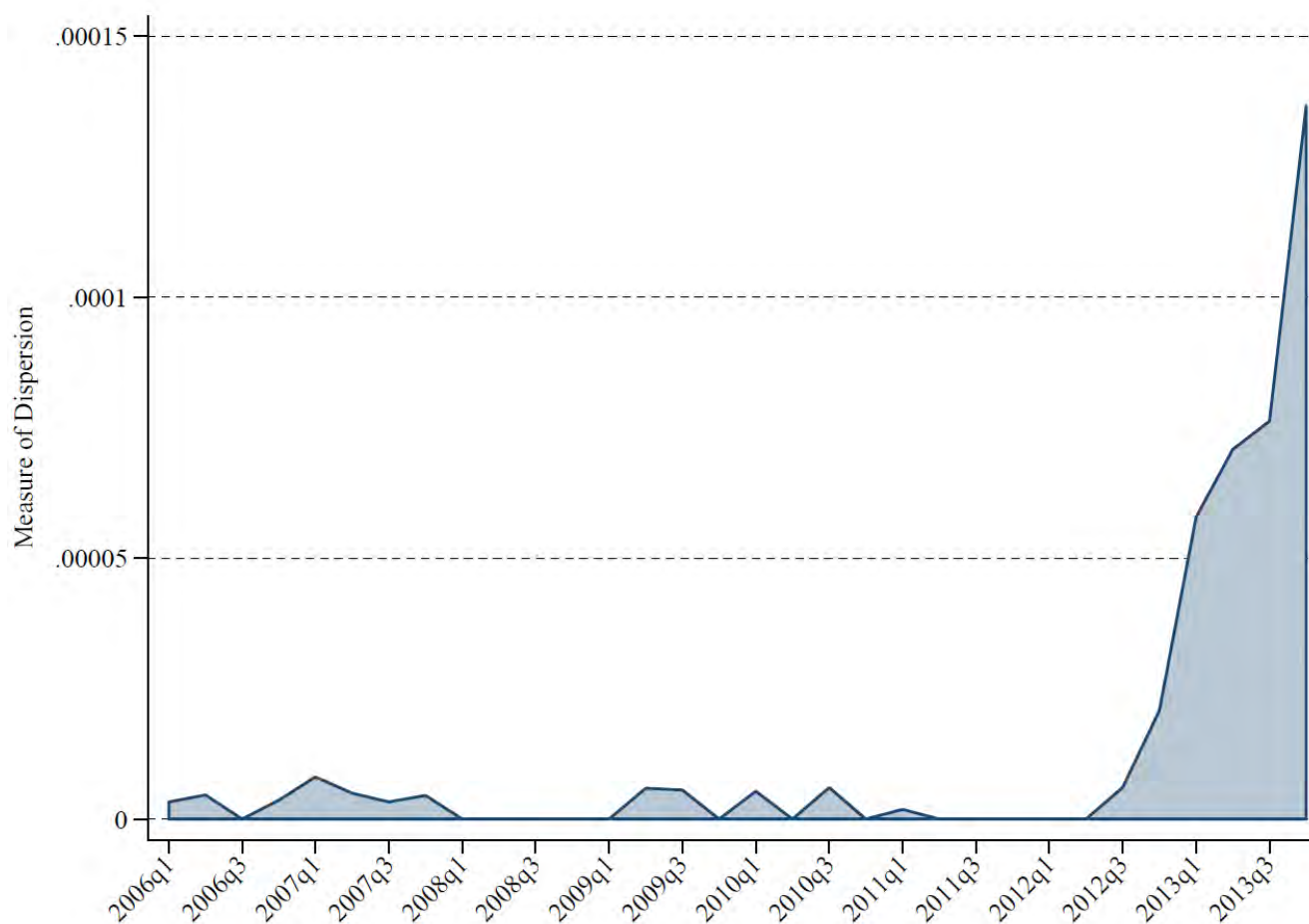
Source: ICAP production data.

FIGURE A44
MEASURE OF DISPERSION FOR DEFENDANT BANKS' ISDAFIX SUBMISSIONS
9-YEAR TENOR



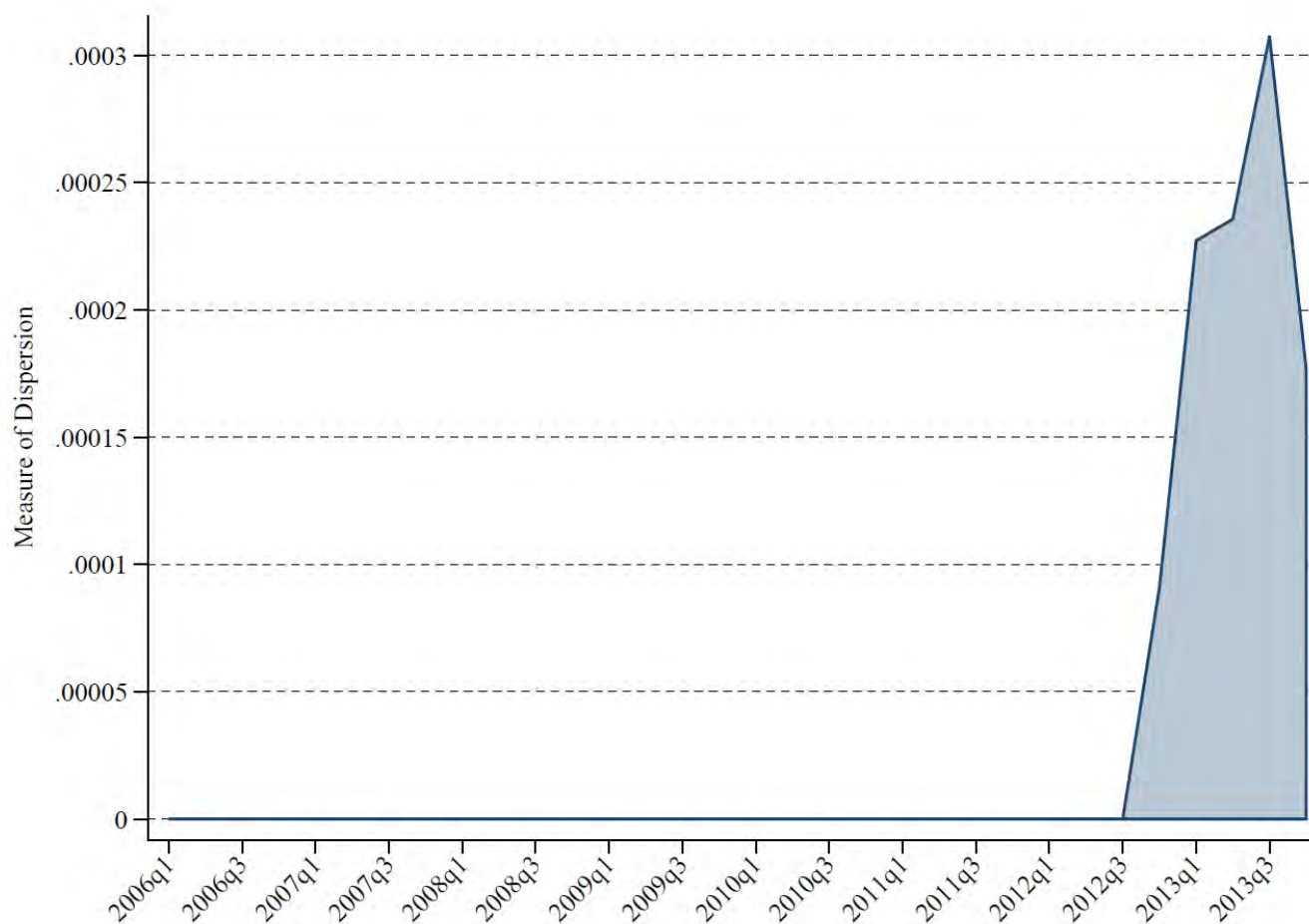
Source: ICAP production data.

FIGURE A45
MEASURE OF DISPERSION FOR DEFENDANT BANKS' ISDAFIX SUBMISSIONS
10-YEAR TENOR



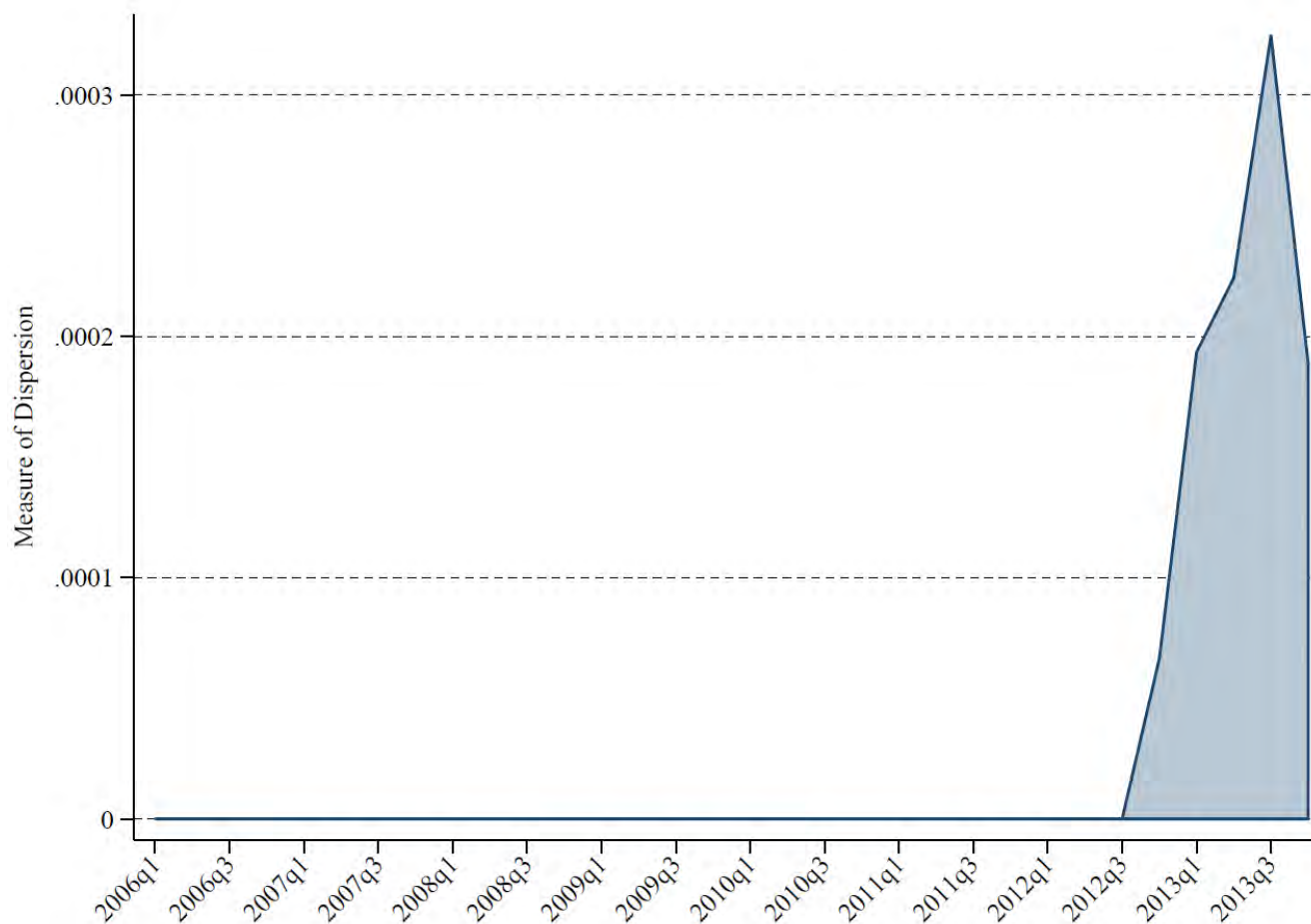
Source: ICAP production data.

FIGURE A46
MEASURE OF DISPERSION FOR DEFENDANT BANKS' ISDAFIX SUBMISSIONS
15-YEAR TENOR



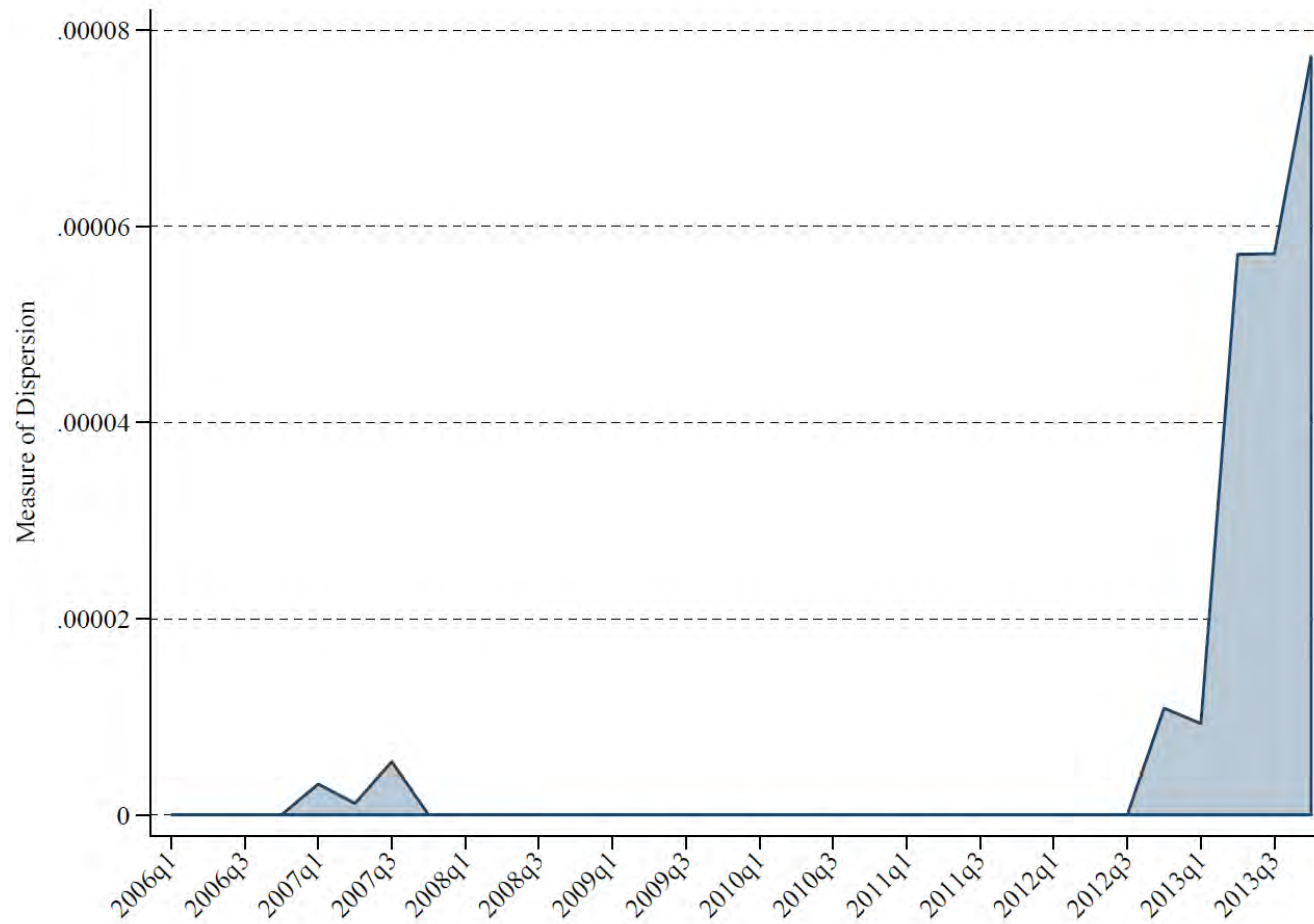
Source: ICAP production data.

FIGURE A47
MEASURE OF DISPERSION FOR DEFENDANT BANKS' ISDAFIX SUBMISSIONS
20-YEAR TENOR



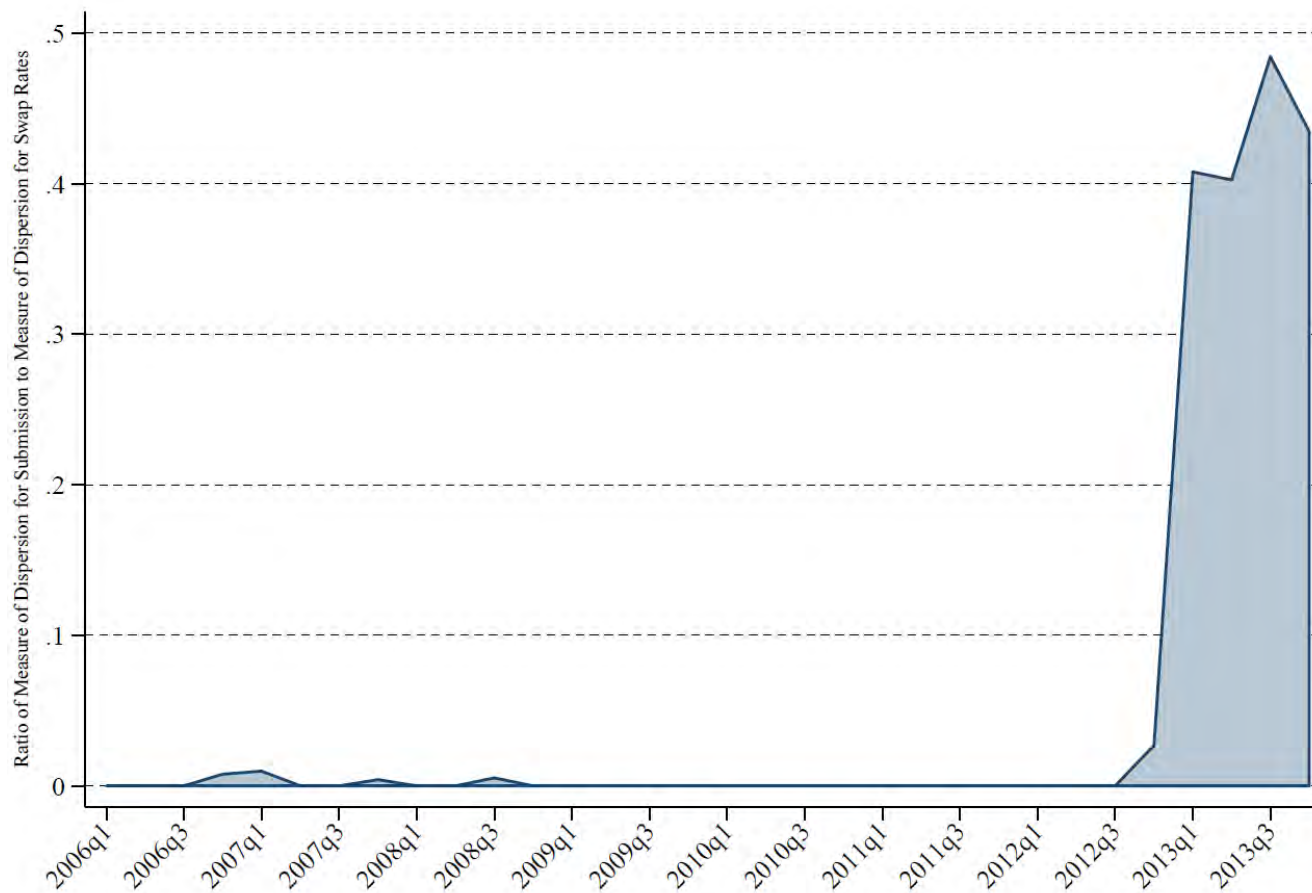
Source: ICAP production data.

FIGURE A48
MEASURE OF DISPERSION FOR DEFENDANT BANKS' ISDAFIX SUBMISSIONS
30-YEAR TENOR



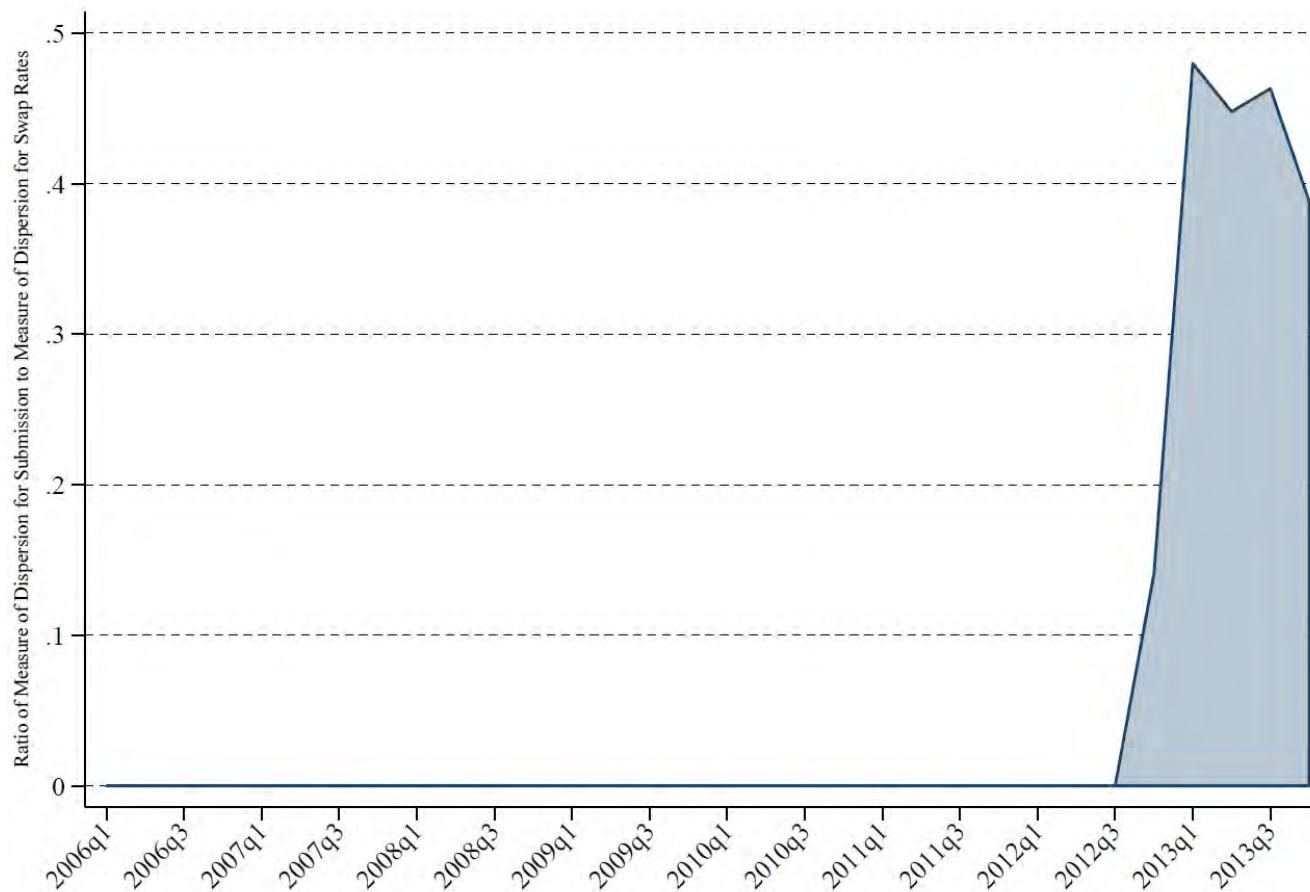
Source: ICAP production data.

FIGURE A49
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 11:00:00 AM AND 11:14:59 AM
2-YEAR TENOR



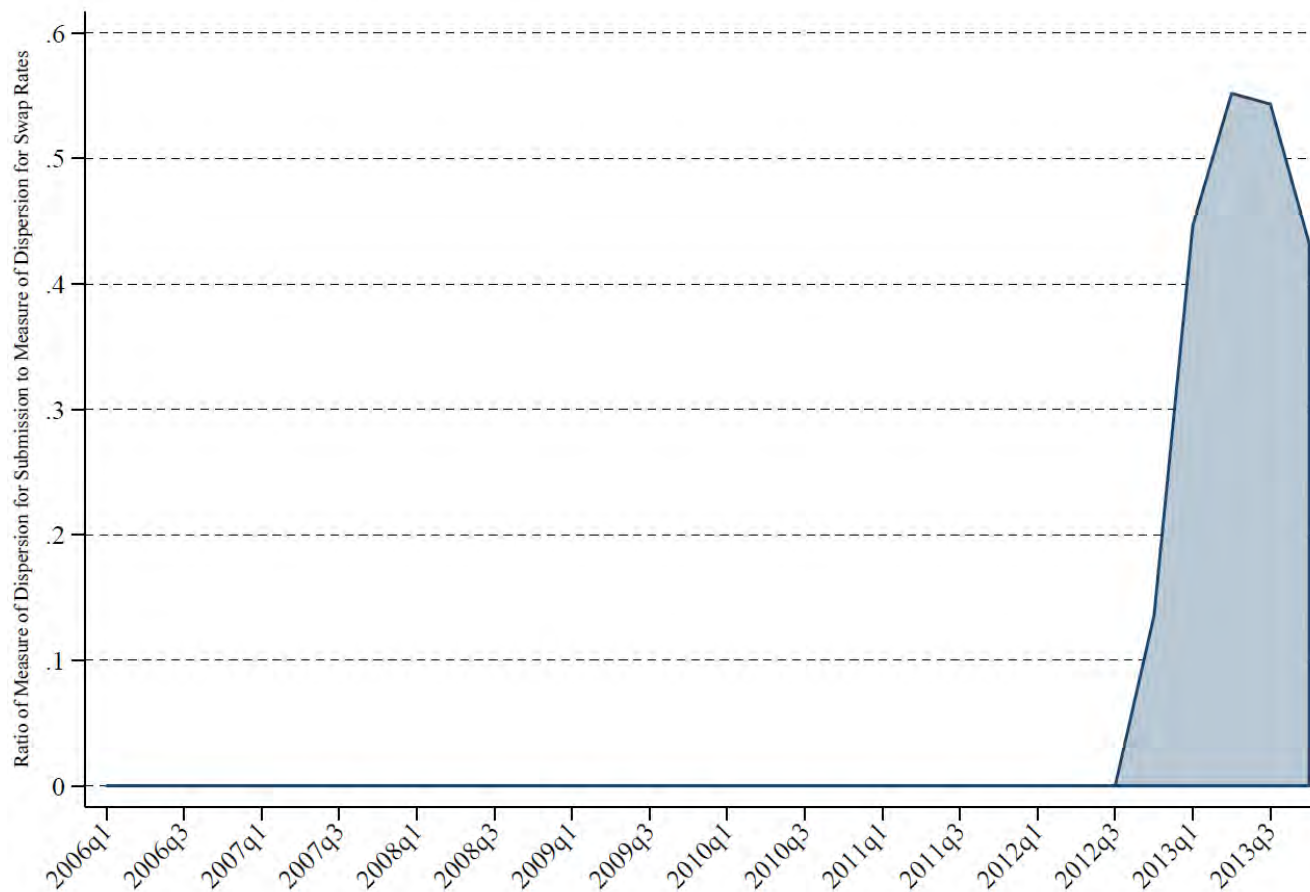
Source: ICAP production data.

FIGURE A50
 RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
 MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 11:00:00 AM AND 11:14:59 AM
 3-YEAR TENOR



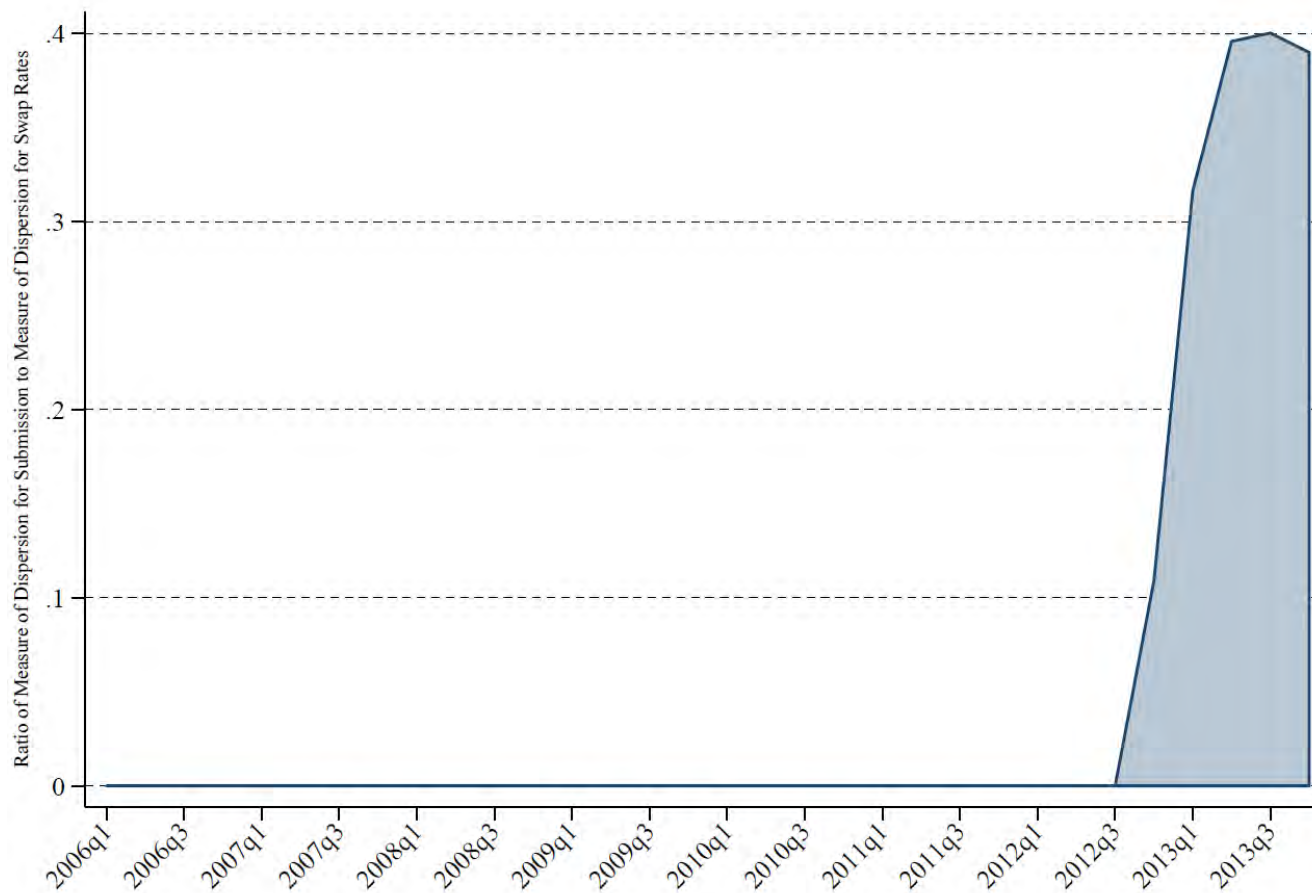
Source: ICAP production data.

FIGURE A51
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 11:00:00 AM AND 11:14:59 AM
4-YEAR TENOR



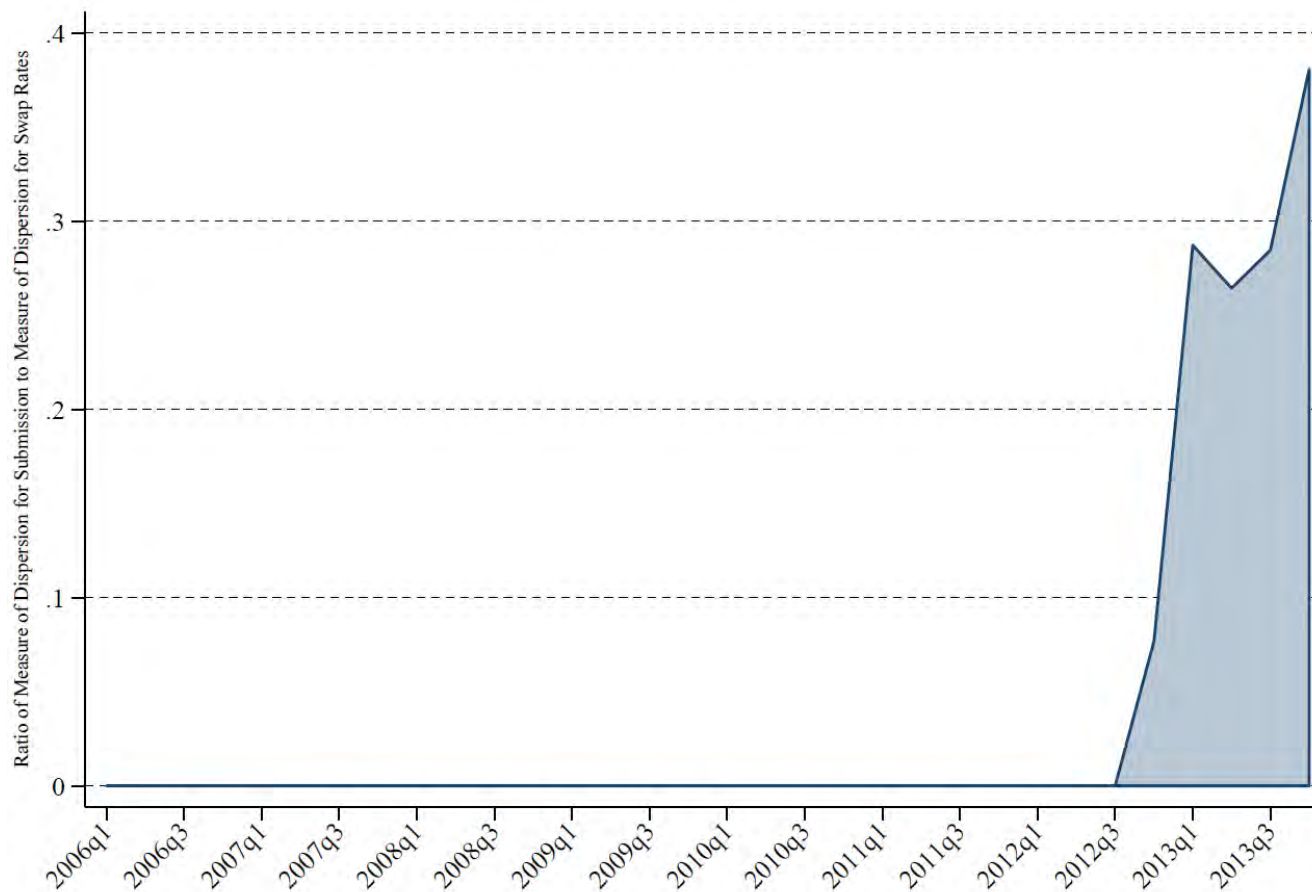
Source: ICAP production data.

FIGURE A52
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 11:00:00 AM AND 11:14:59 AM
6-YEAR TENOR



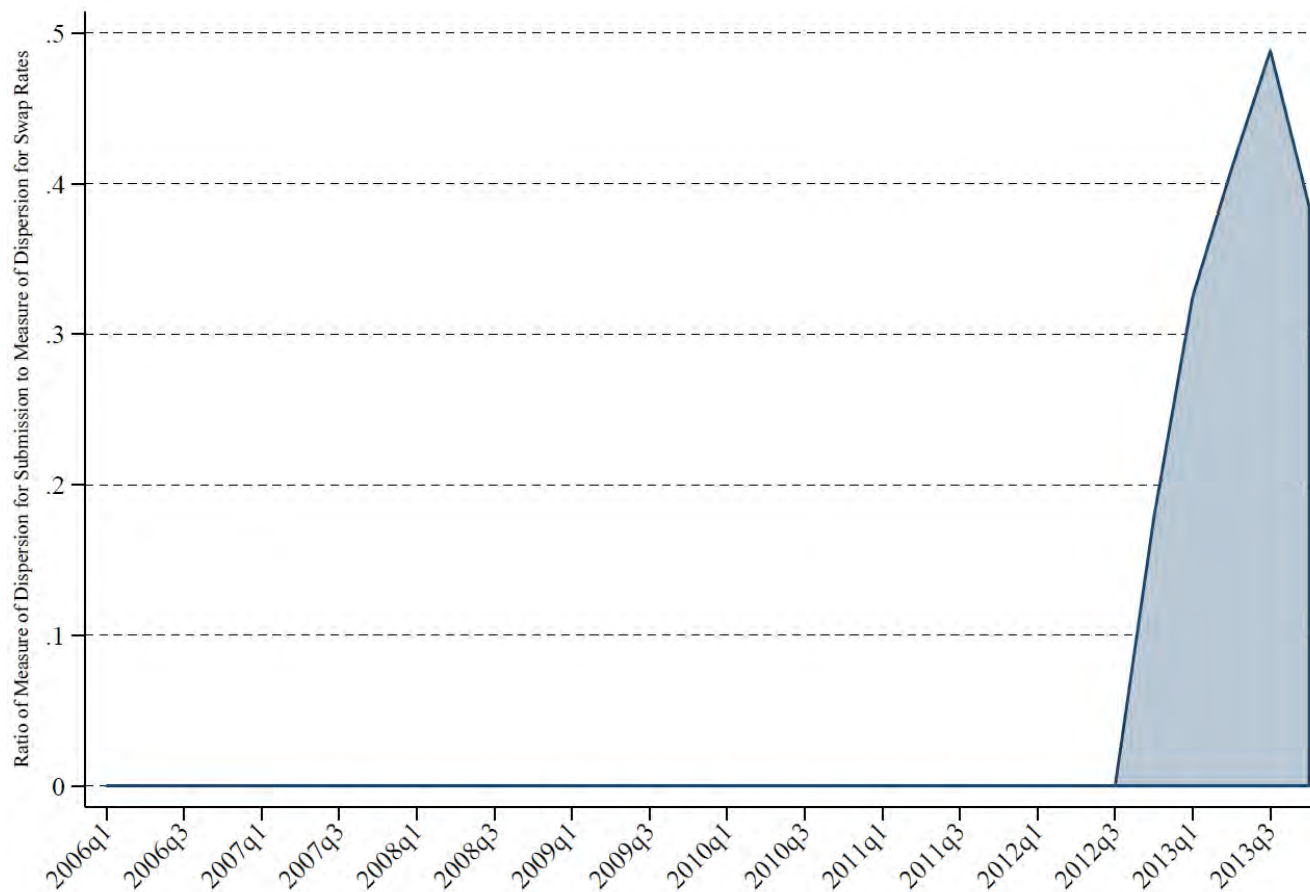
Source: ICAP production data.

FIGURE A53
 RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
 MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 11:00:00 AM AND 11:14:59 AM
 7-YEAR TENOR



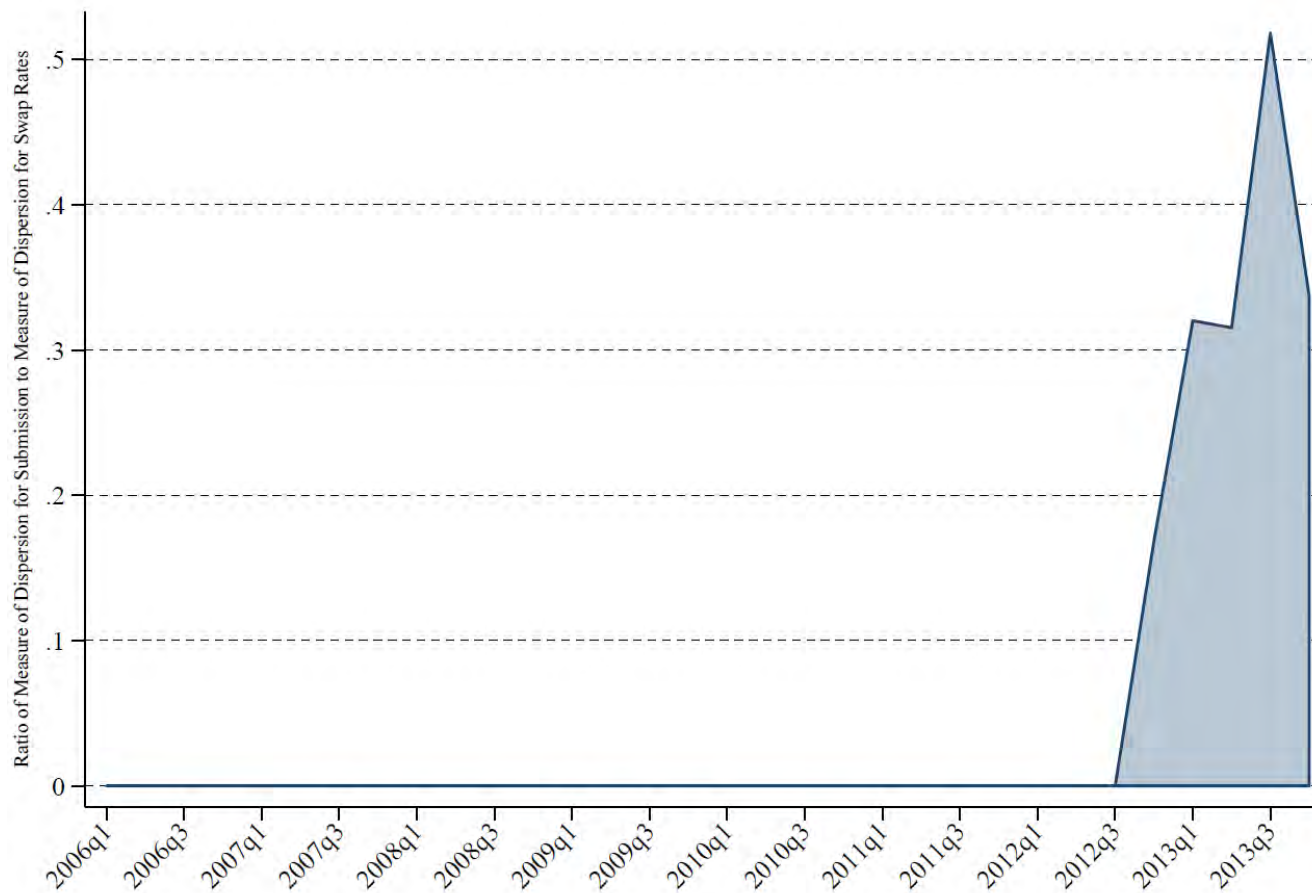
Source: ICAP production data.

FIGURE A54
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 11:00:00 AM AND 11:14:59 AM
8-YEAR TENOR



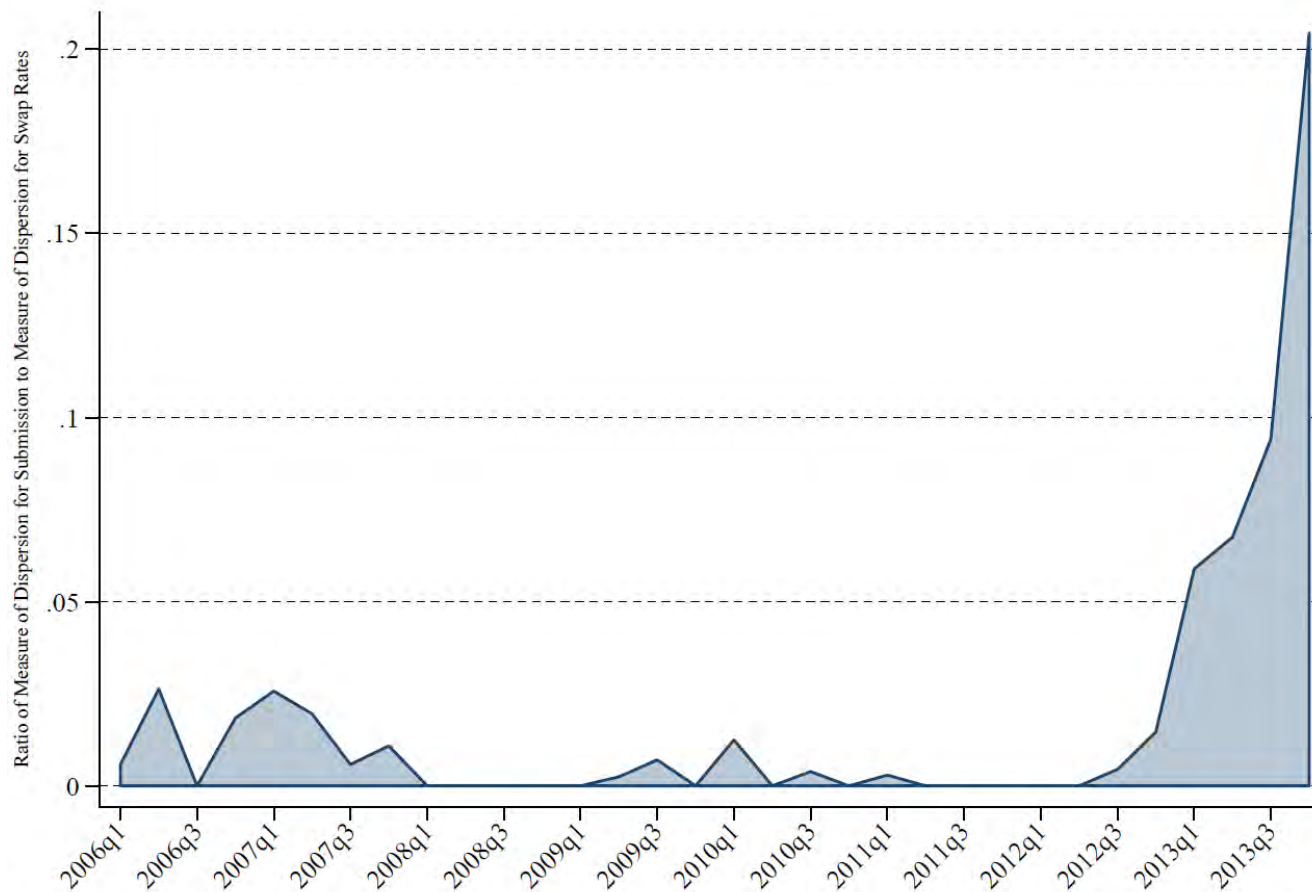
Source: ICAP production data.

FIGURE A55
 RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
 MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 11:00:00 AM AND 11:14:59 AM
 9-YEAR TENOR



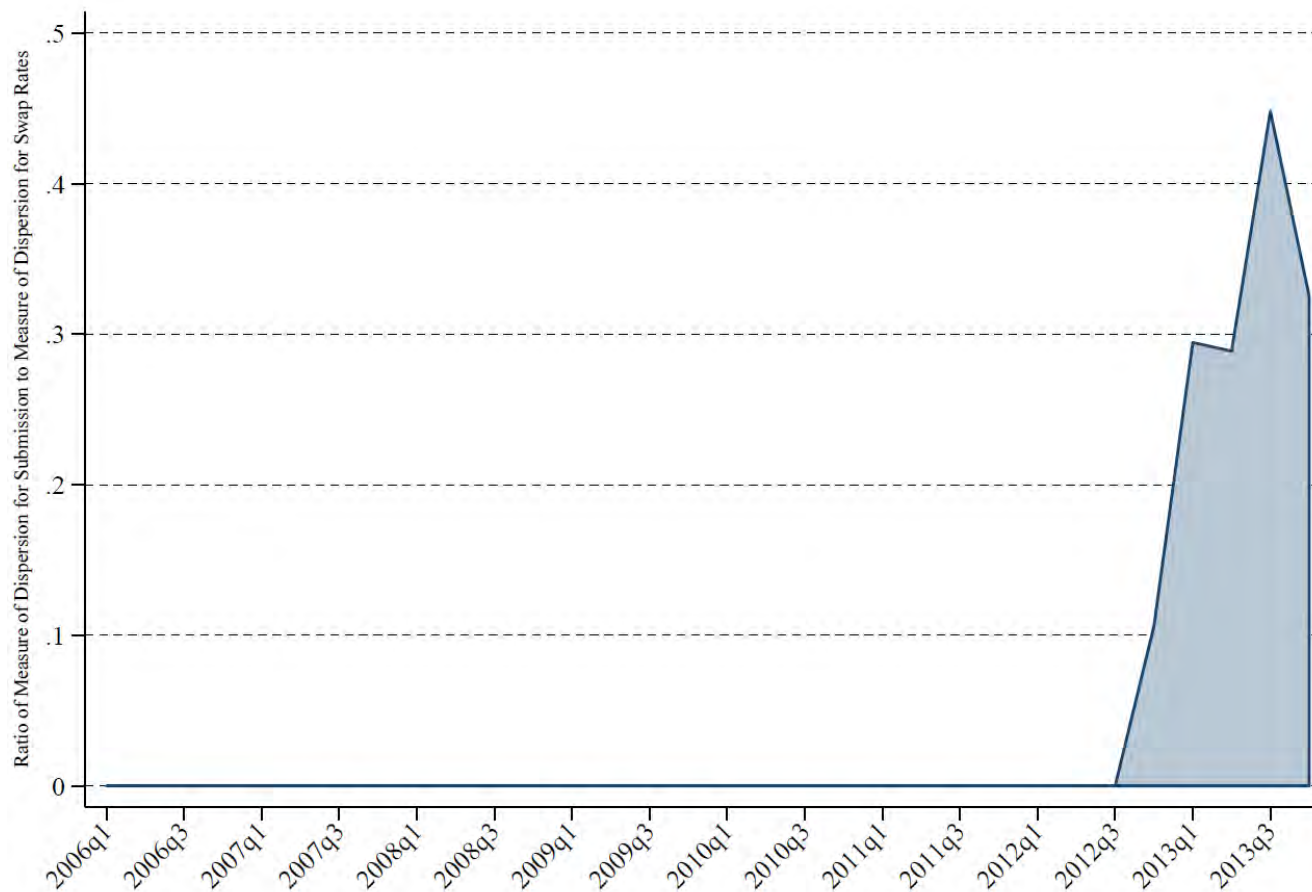
Source: ICAP production data.

FIGURE A56
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 11:00:00 AM AND 11:14:59 AM
10-YEAR TENOR



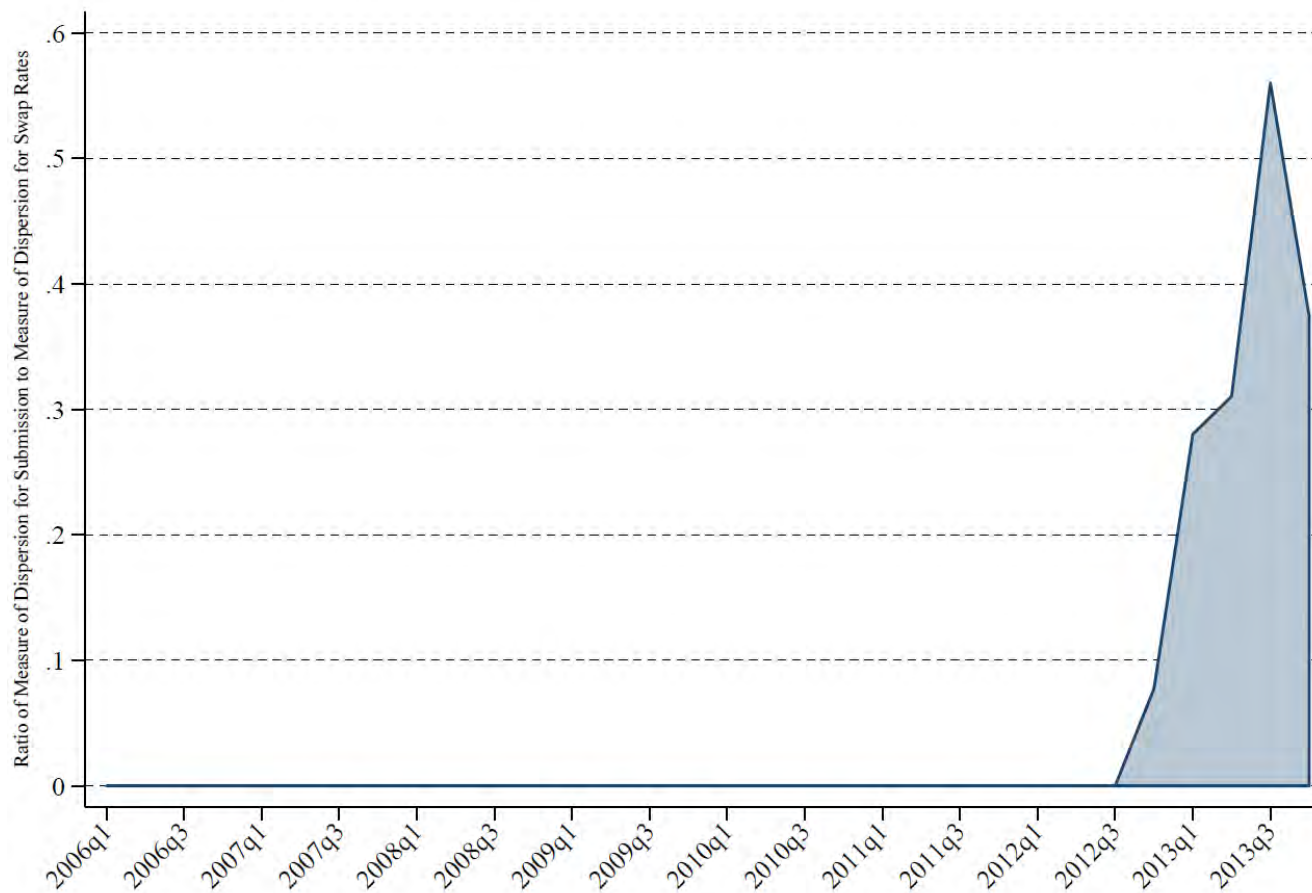
Source: ICAP production data.

FIGURE A57
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 11:00:00 AM AND 11:14:59 AM
15-YEAR TENOR



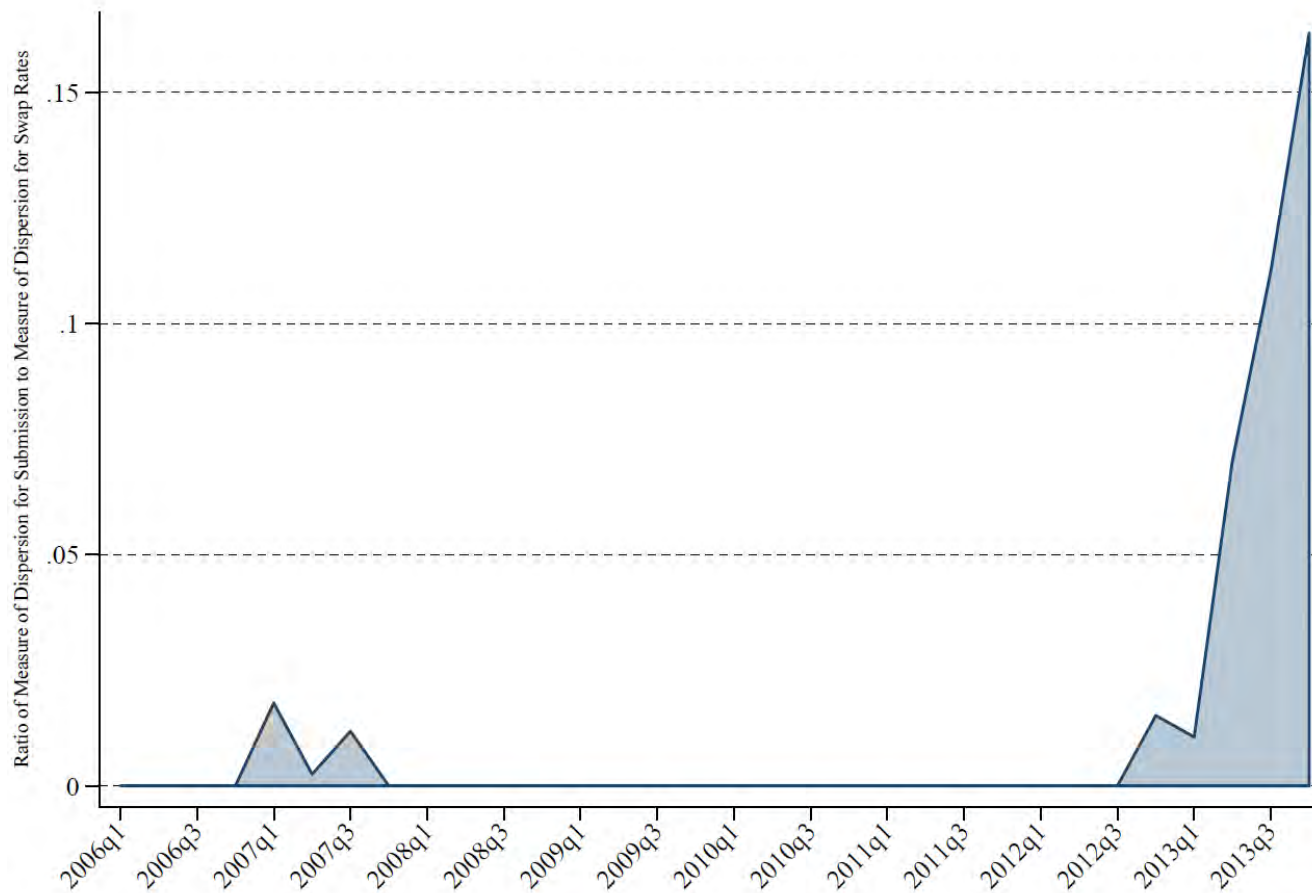
Source: ICAP production data.

FIGURE A58
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 11:00:00 AM AND 11:14:59 AM
20-YEAR TENOR



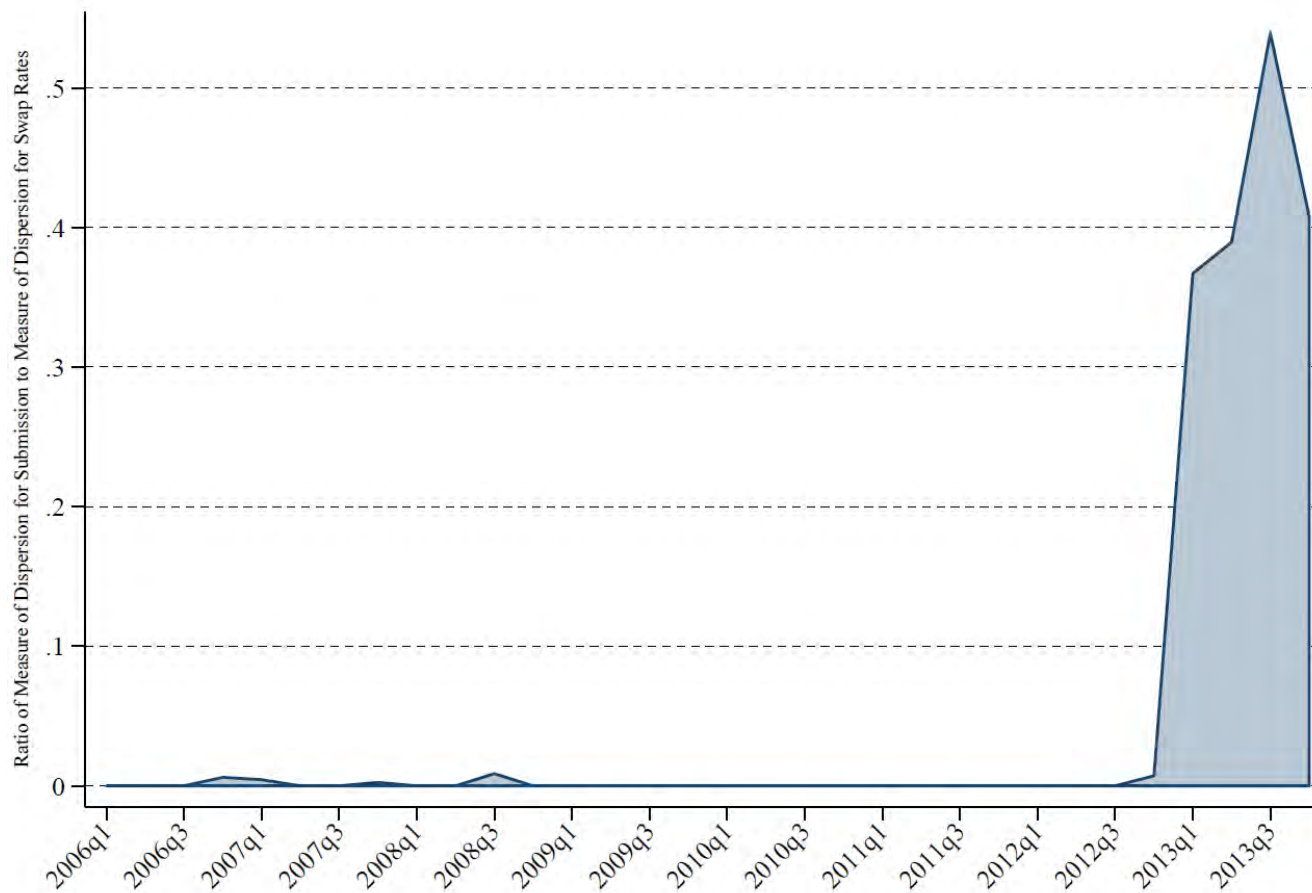
Source: ICAP production data.

FIGURE A59
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 11:00:00 AM AND 11:14:59 AM
30-YEAR TENOR



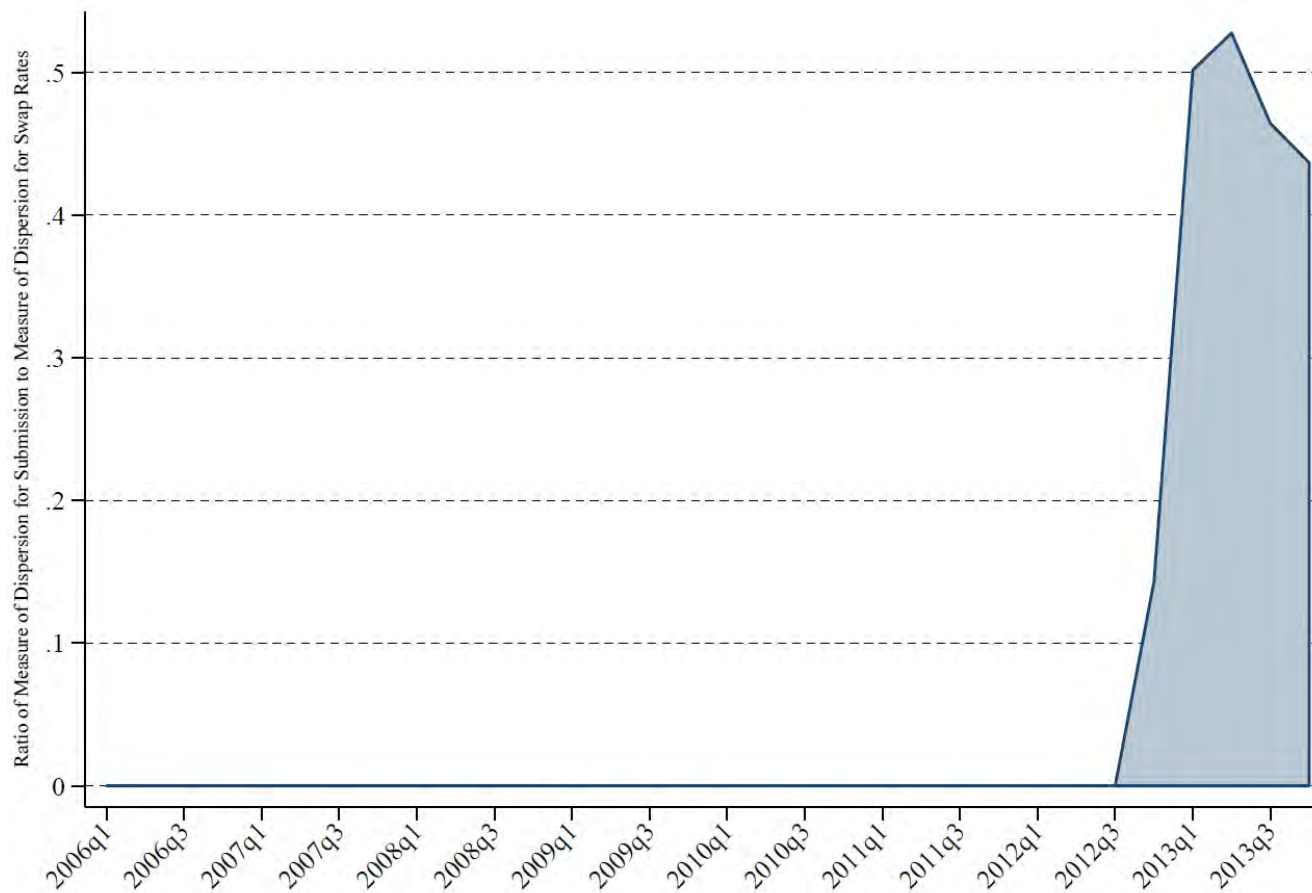
Source: ICAP production data.

FIGURE A60
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:45:00 AM AND 10:59:59 AM
2-YEAR TENOR



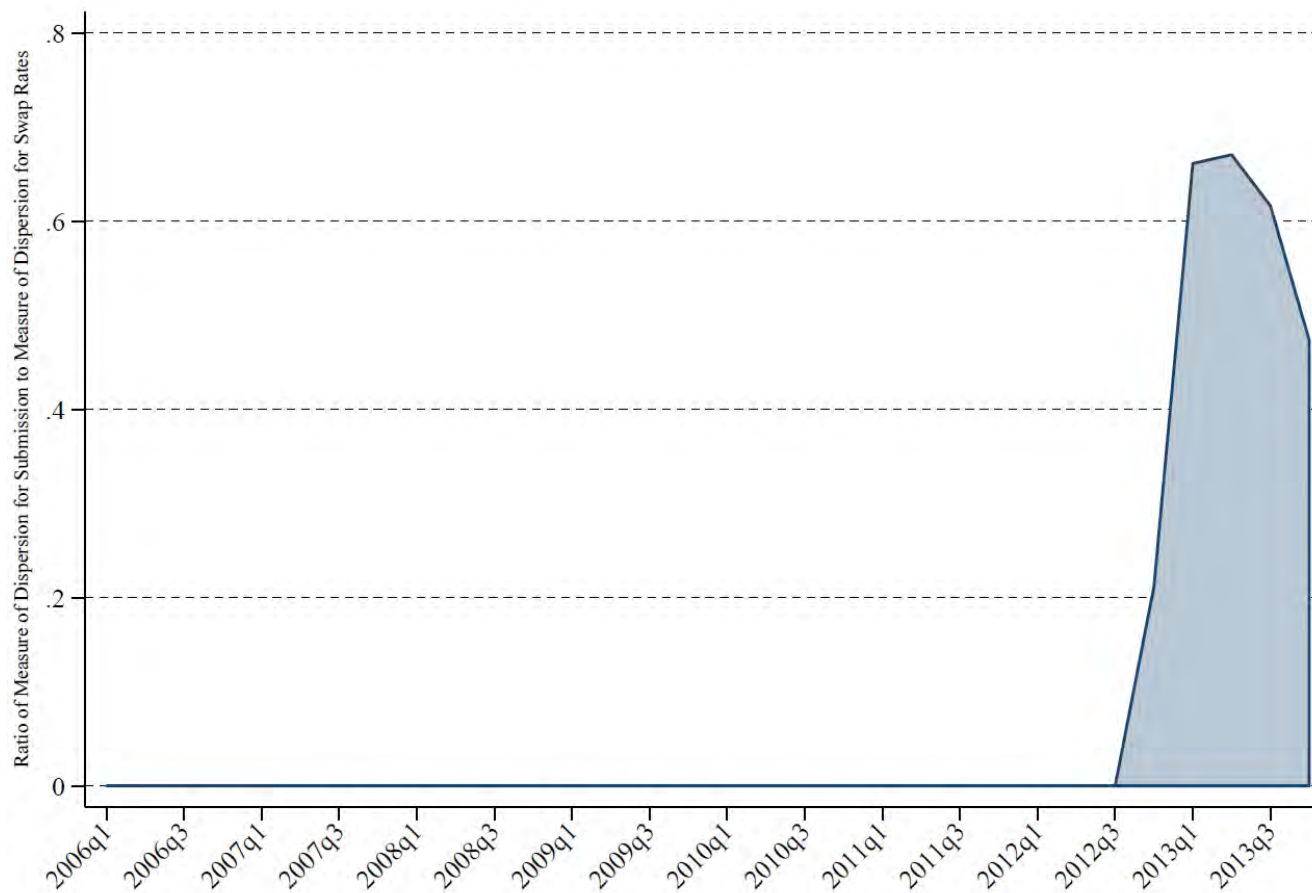
Source: ICAP production data.

FIGURE A61
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:45:00 AM AND 10:59:59 AM
3-YEAR TENOR



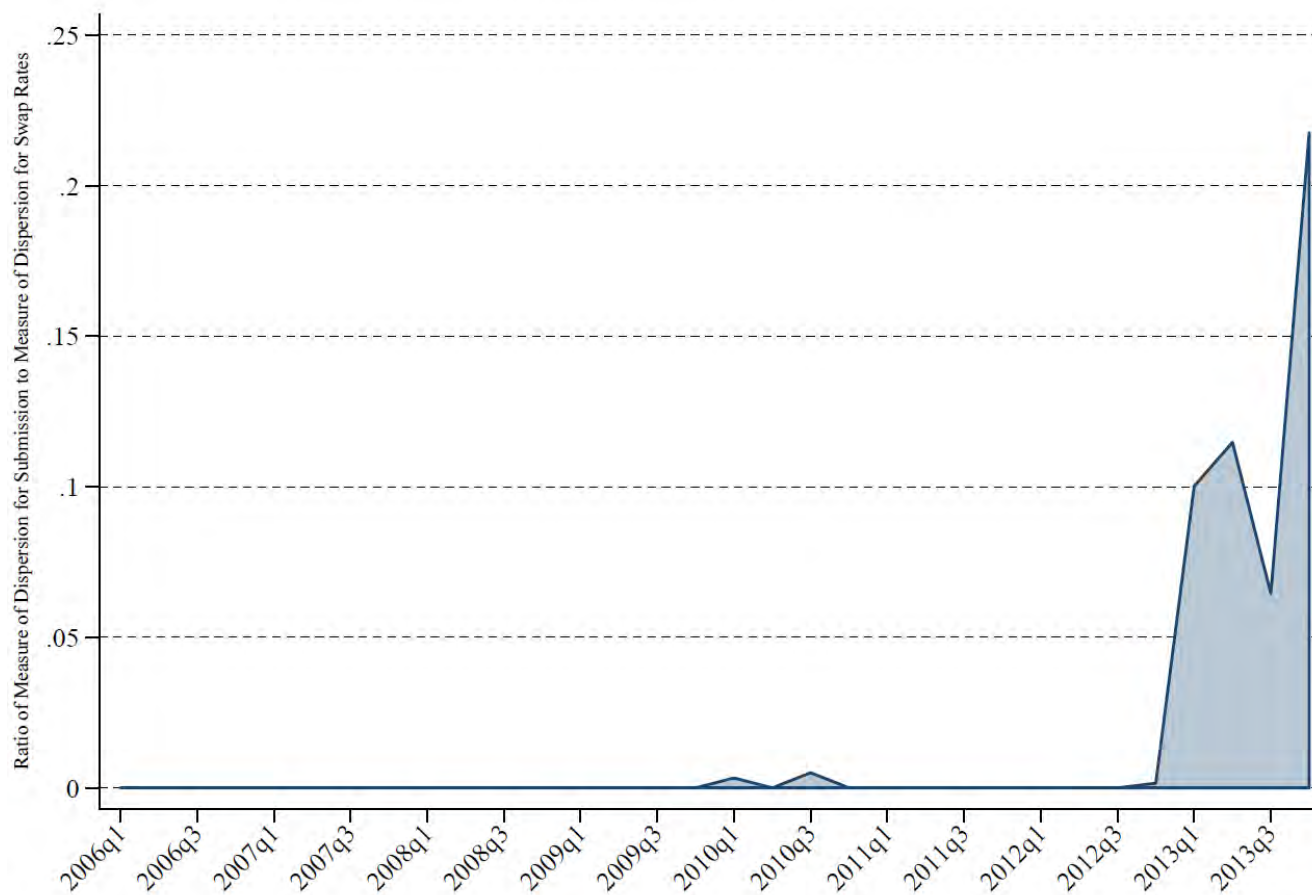
Source: ICAP production data.

FIGURE A62
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:45:00 AM AND 10:59:59 AM
4-YEAR TENOR



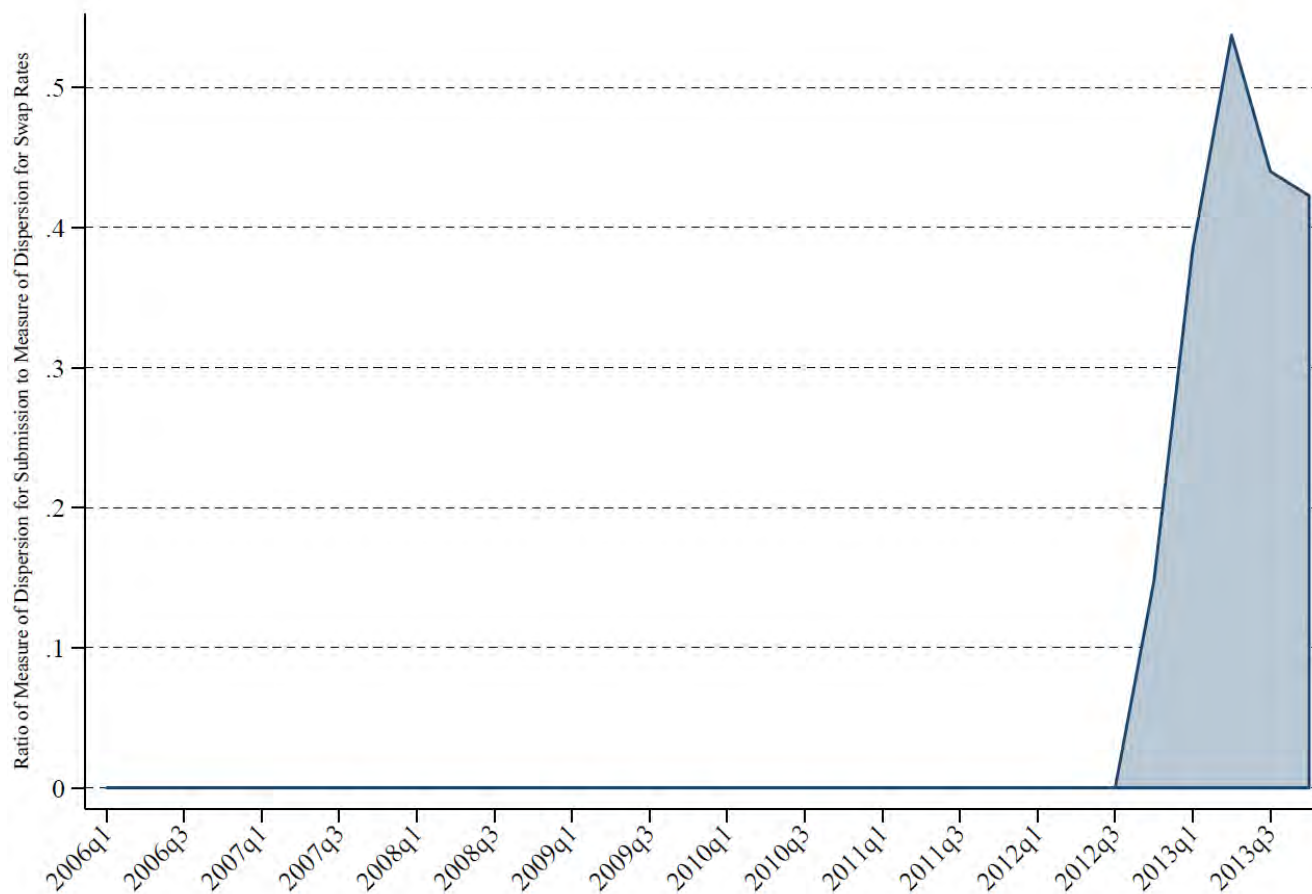
Source: ICAP production data.

FIGURE A63
 RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
 MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:45:00 AM AND 10:59:59 AM
 5-YEAR TENOR



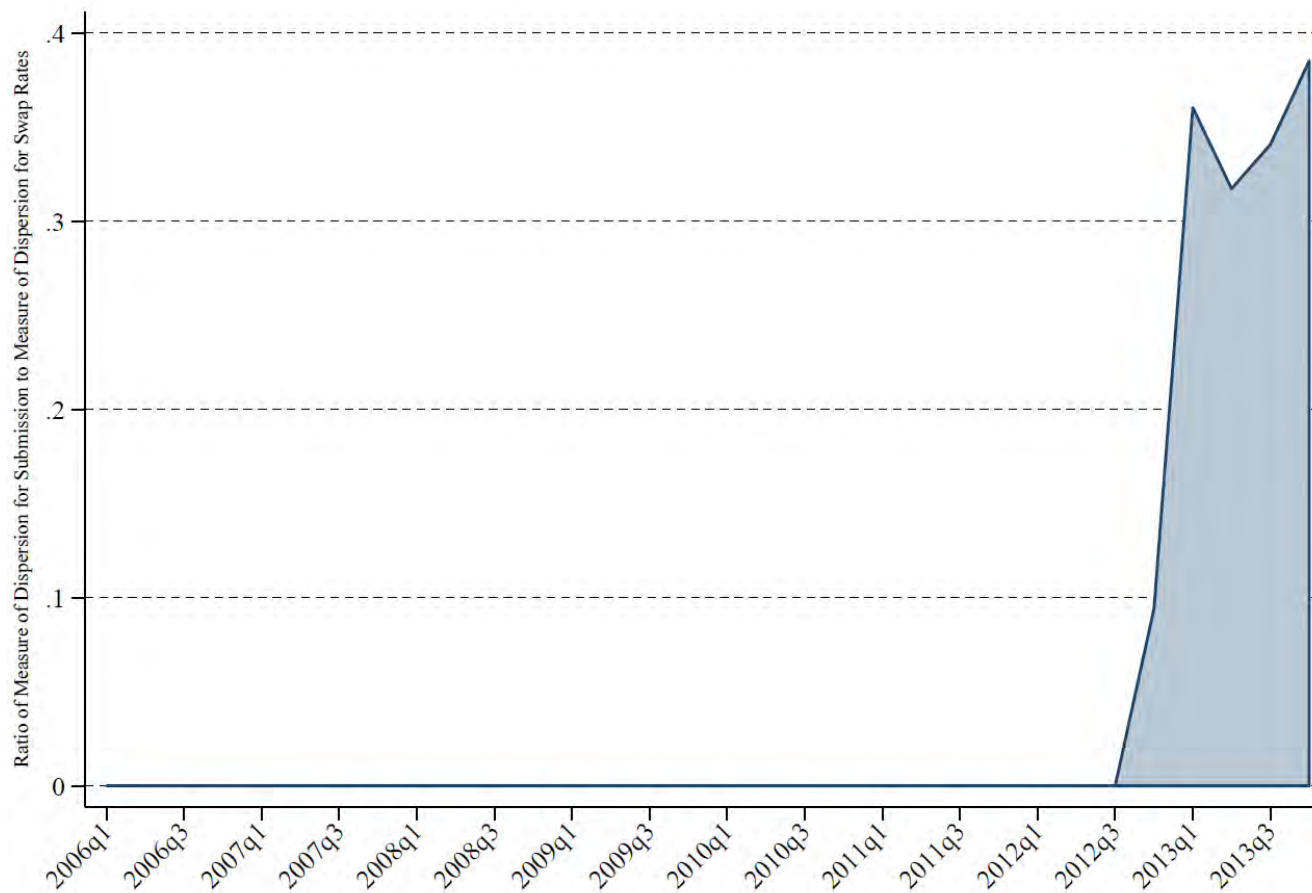
Source: ICAP production data.

FIGURE A64
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:45:00 AM AND 10:59:59 AM
6-YEAR TENOR



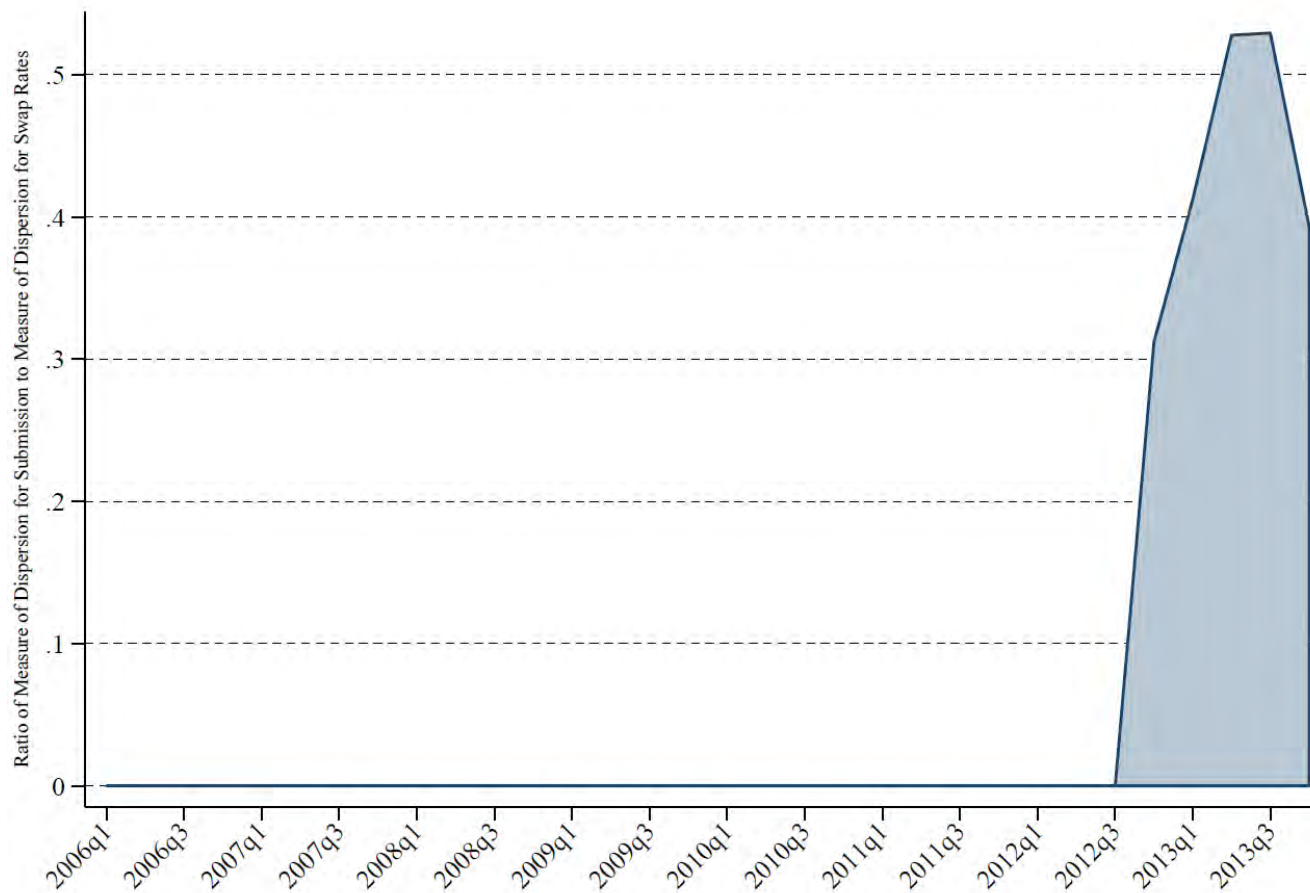
Source: ICAP production data.

FIGURE A65
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:45:00 AM AND 10:59:59 AM
7-YEAR TENOR



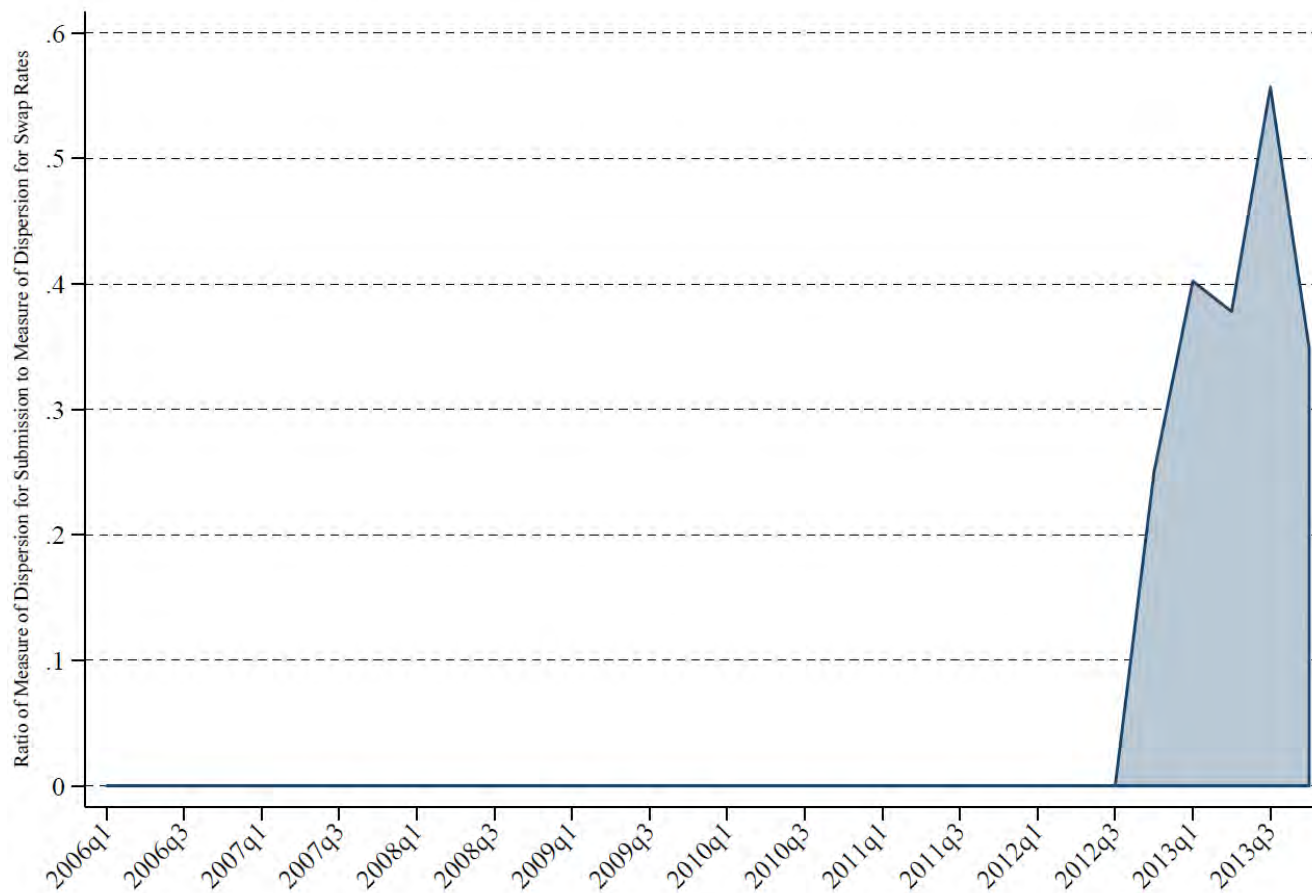
Source: ICAP production data.

FIGURE A66
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:45:00 AM AND 10:59:59 AM
8-YEAR TENOR



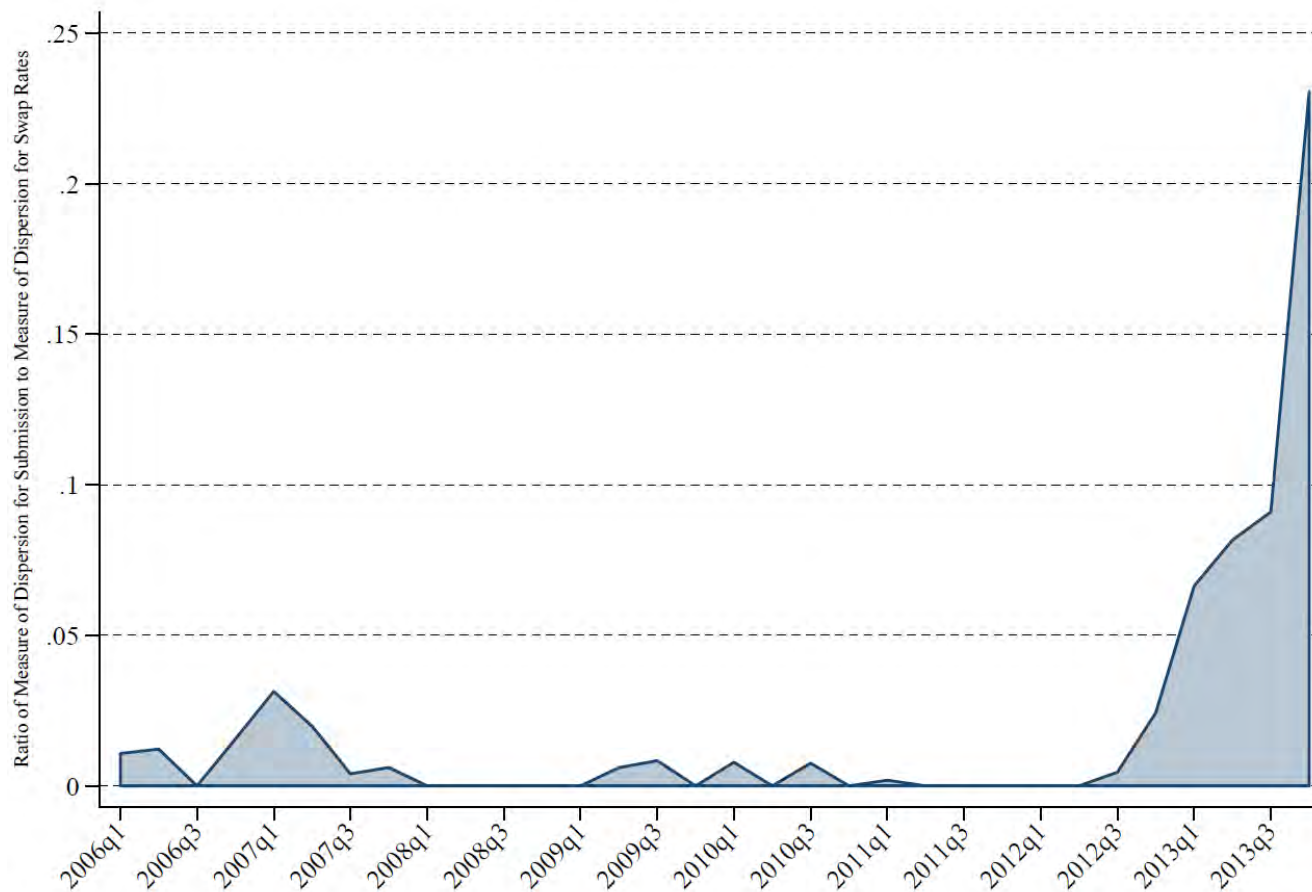
Source: ICAP production data.

FIGURE A67
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:45:00 AM AND 10:59:59 AM
9-YEAR TENOR



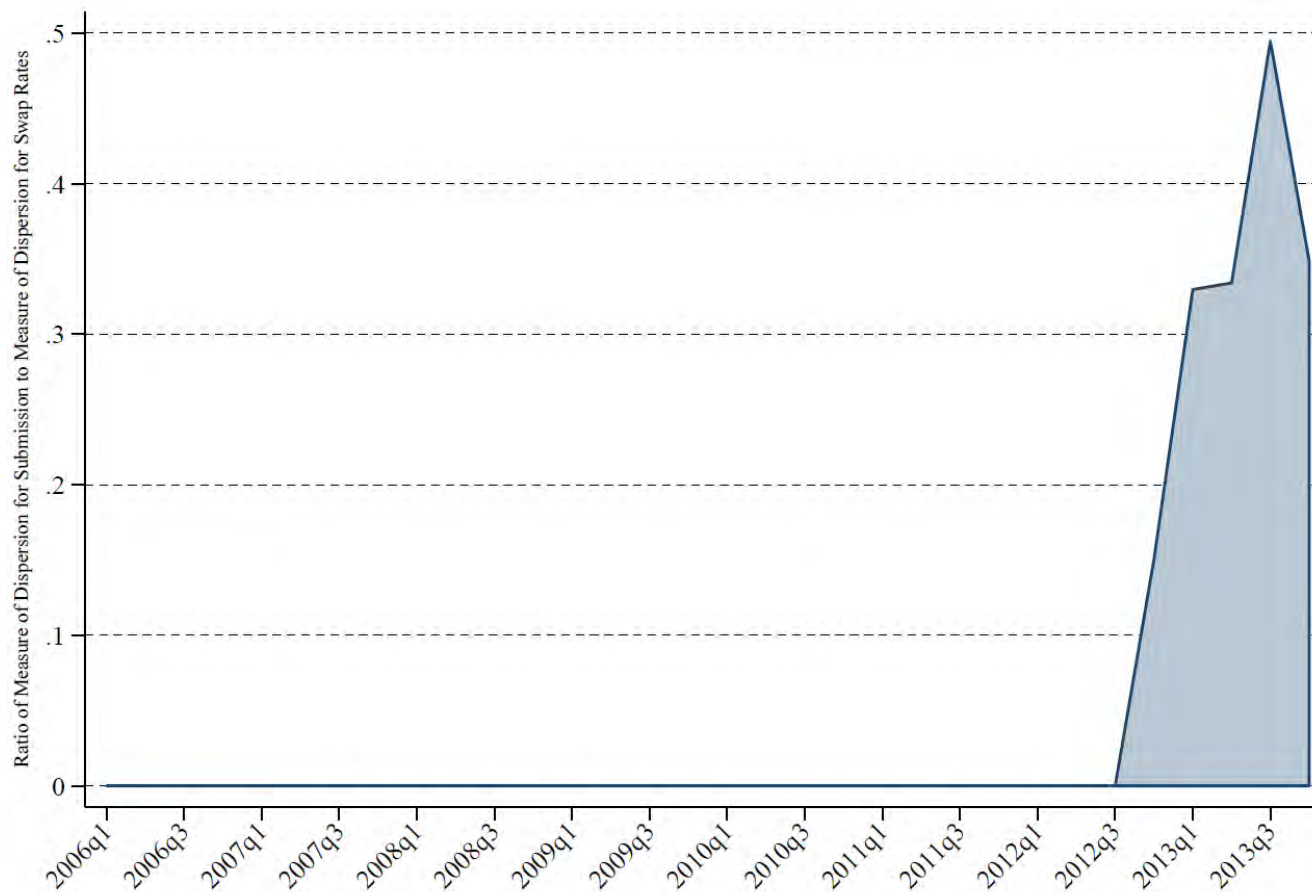
Source: ICAP production data.

FIGURE A68
 RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
 MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:45:00 AM AND 10:59:59 AM
 10-YEAR TENOR



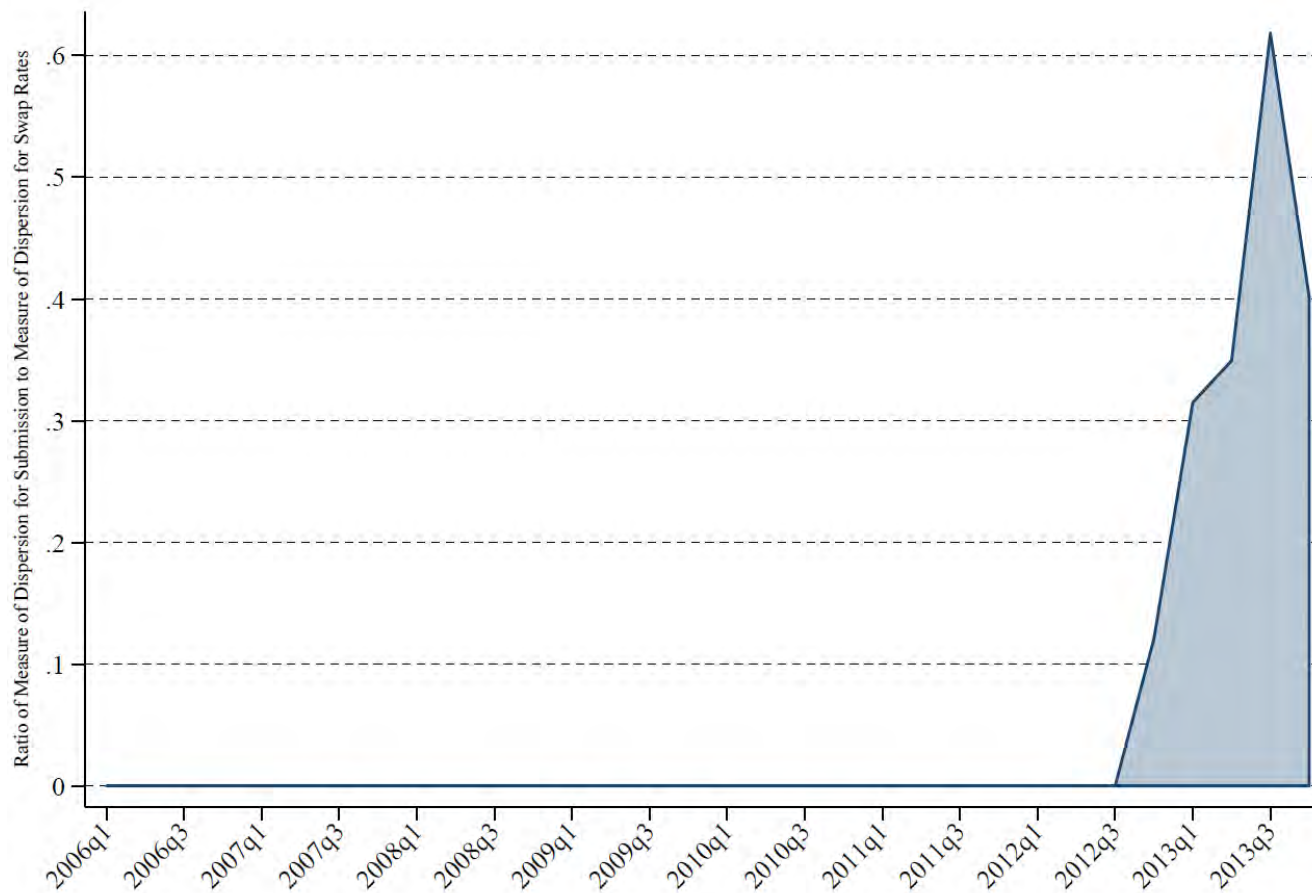
Source: ICAP production data.

FIGURE A69
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:45:00 AM AND 10:59:59 AM
15-YEAR TENOR



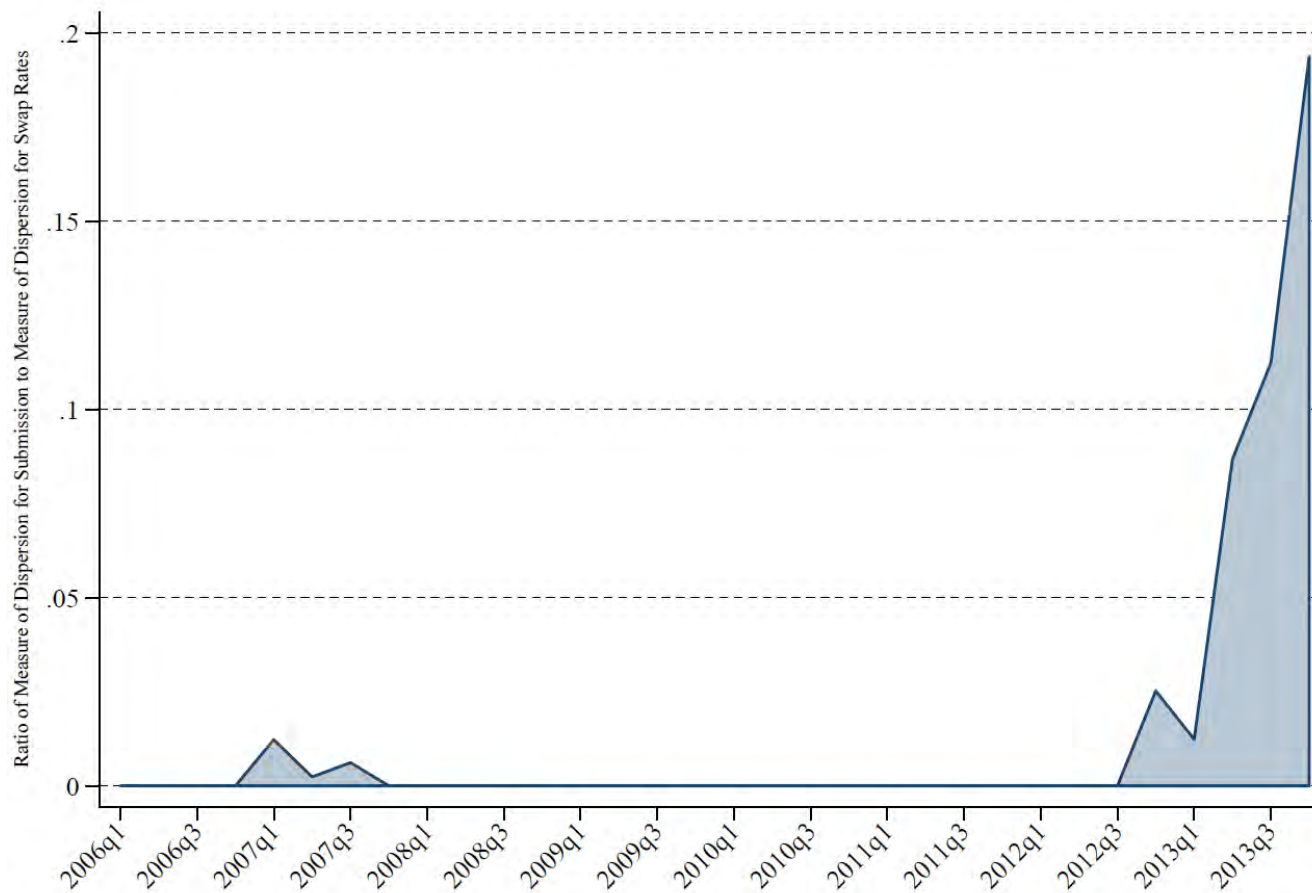
Source: ICAP production data.

FIGURE A70
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:45:00 AM AND 10:59:59 AM
20-YEAR TENOR



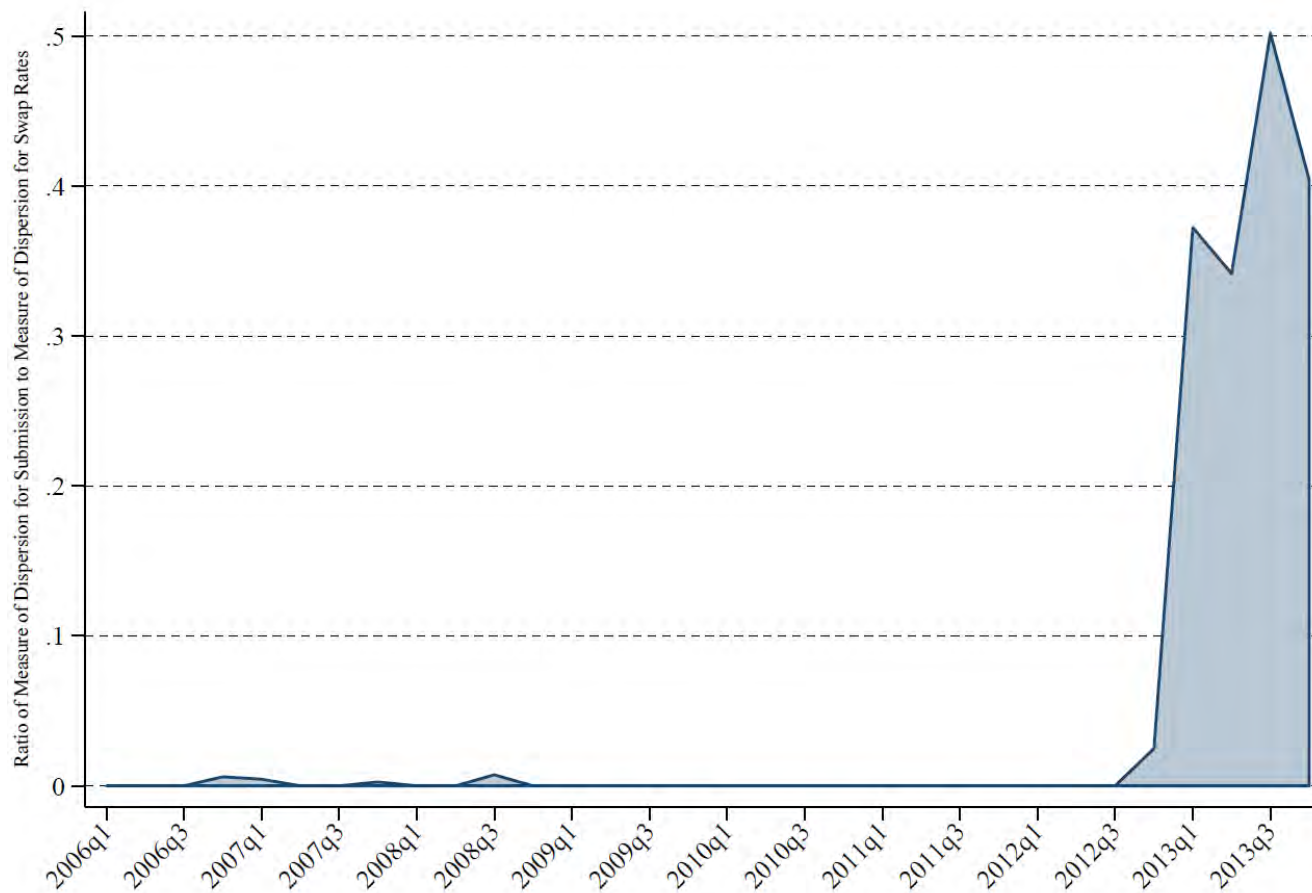
Source: ICAP production data.

FIGURE A71
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:45:00 AM AND 10:59:59 AM
30-YEAR TENOR



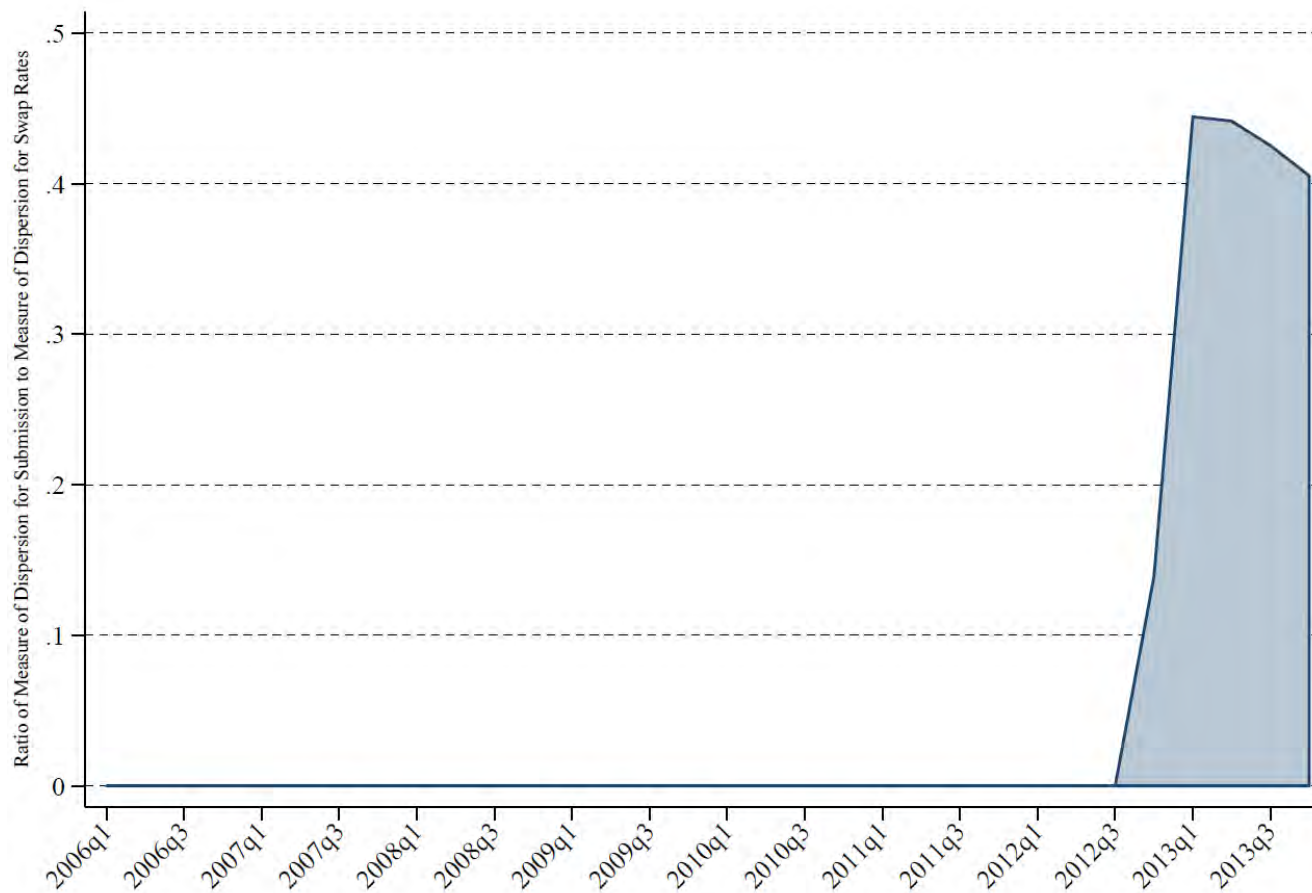
Source: ICAP production data.

FIGURE A72
 RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
 MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:50:00 AM AND 11:09:59 AM
 2-YEAR TENOR



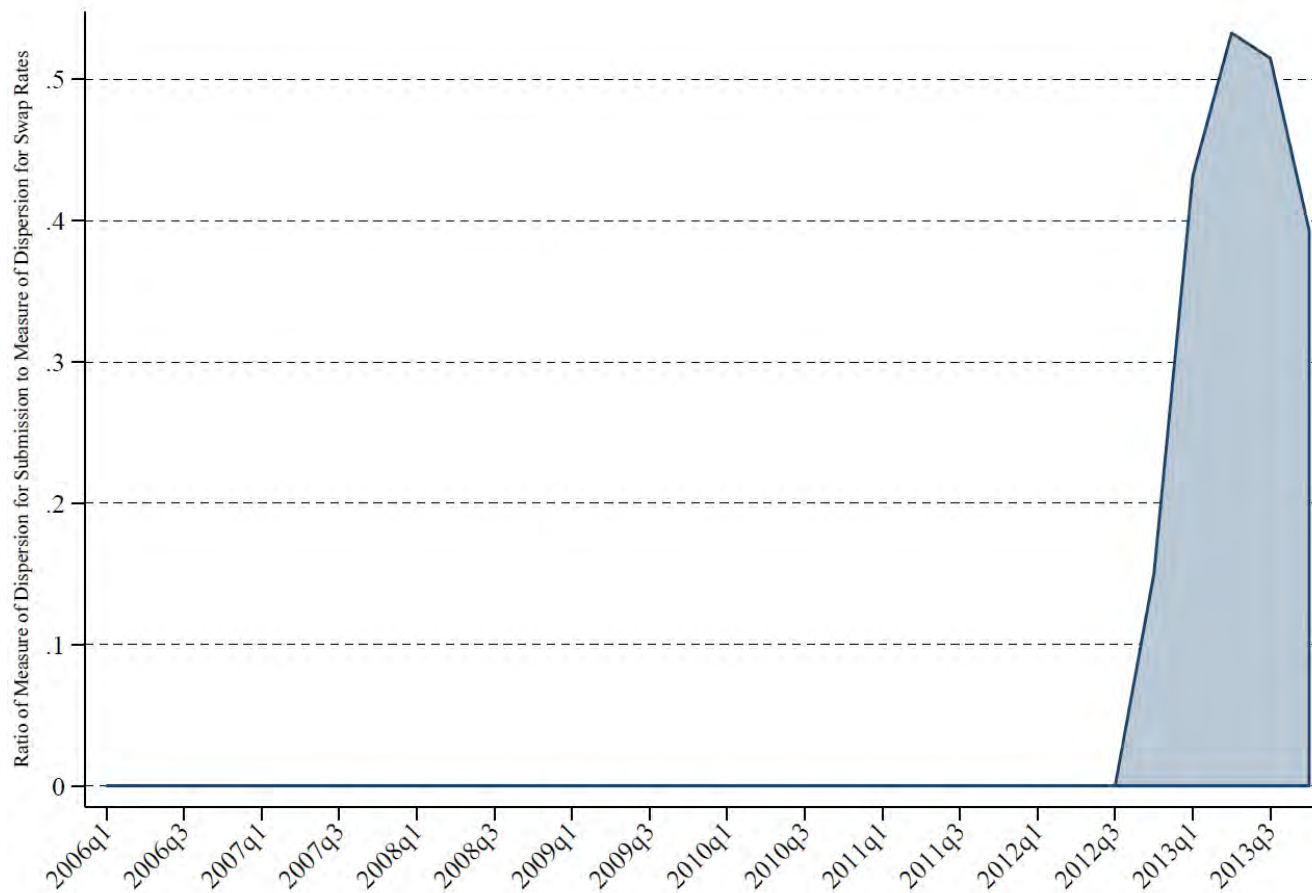
Source: ICAP production data.

FIGURE A73
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:50:00 AM AND 11:09:59 AM
3-YEAR TENOR



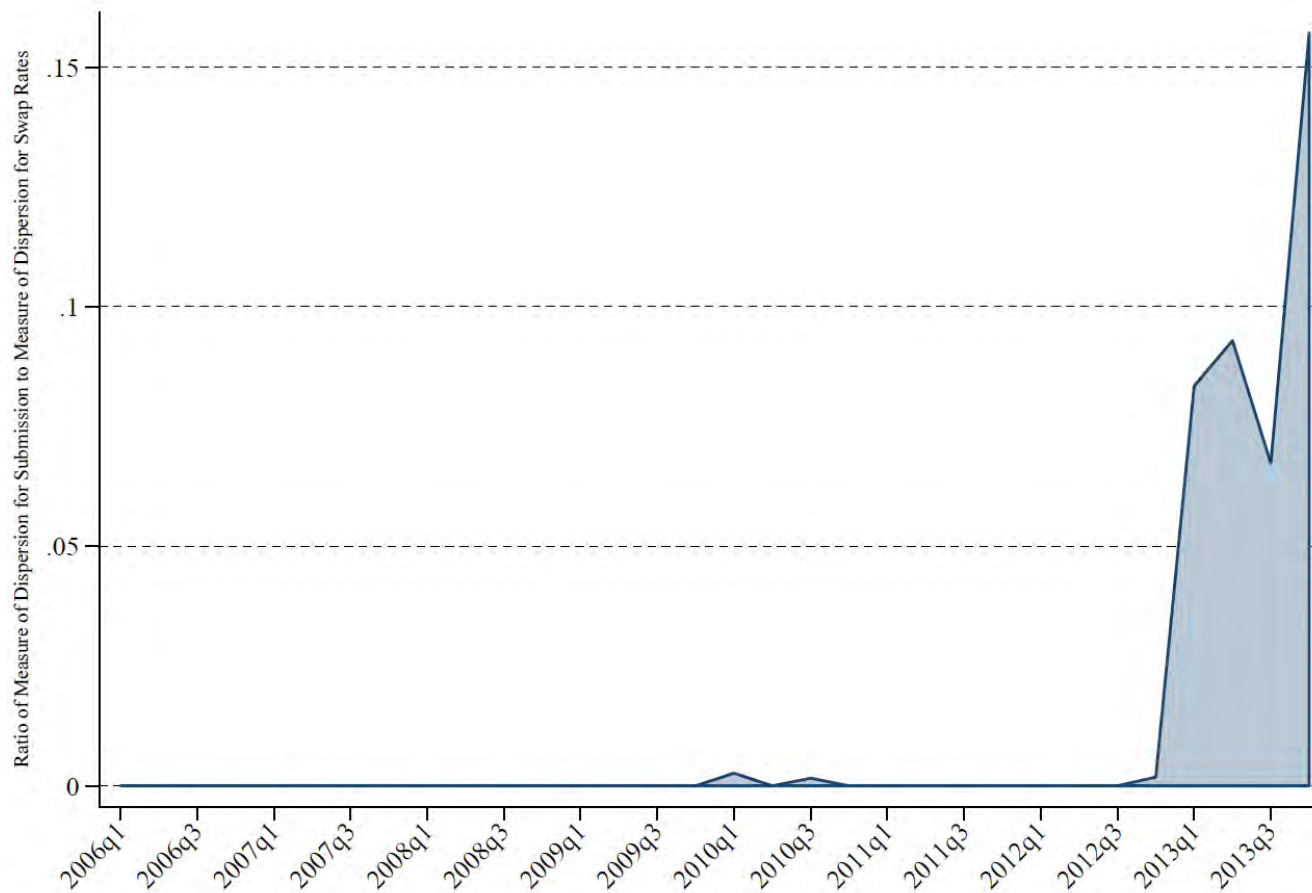
Source: ICAP production data.

FIGURE A74
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:50:00 AM AND 11:09:59 AM
4-YEAR TENOR



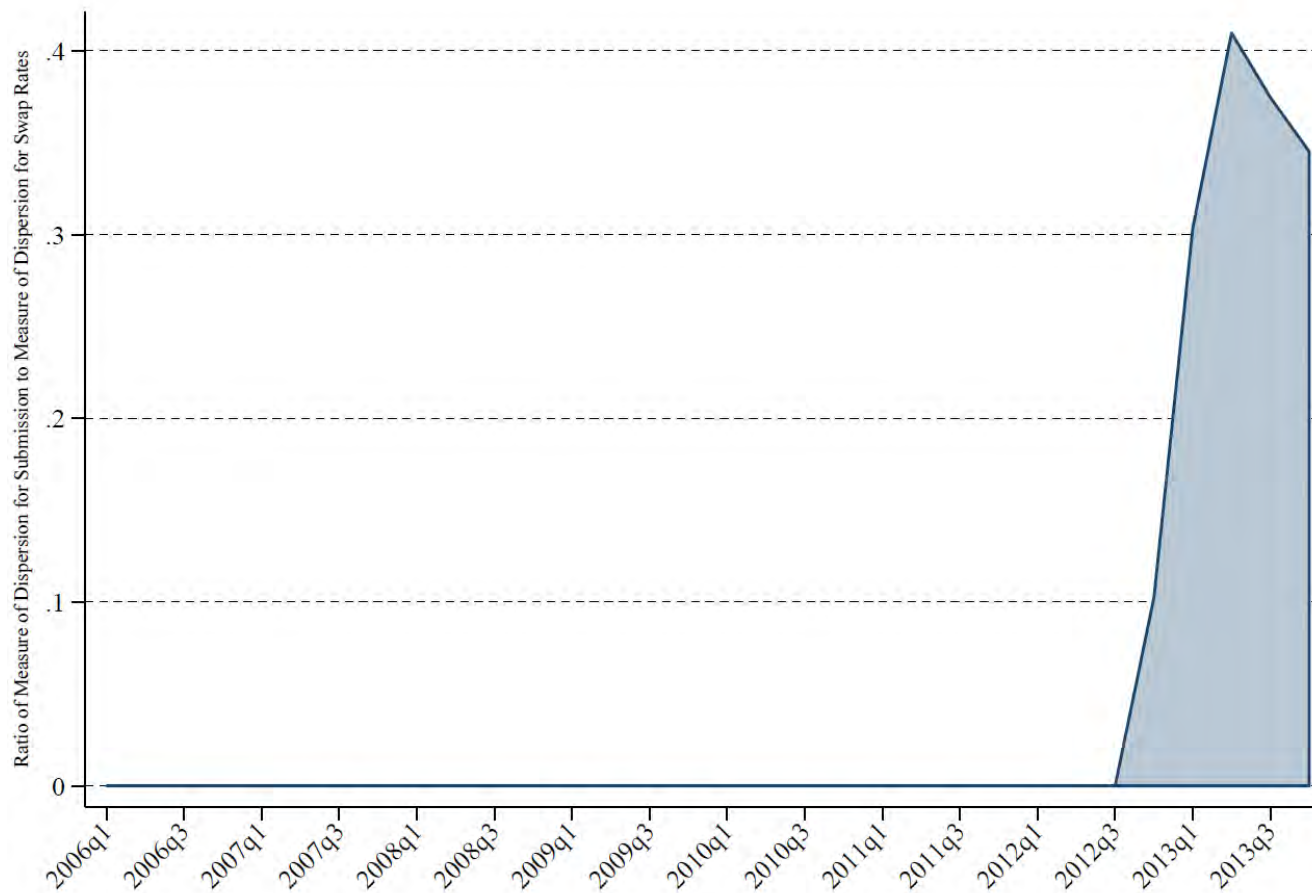
Source: ICAP production data.

FIGURE A75
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:50:00 AM AND 11:09:59 AM
5-YEAR TENOR



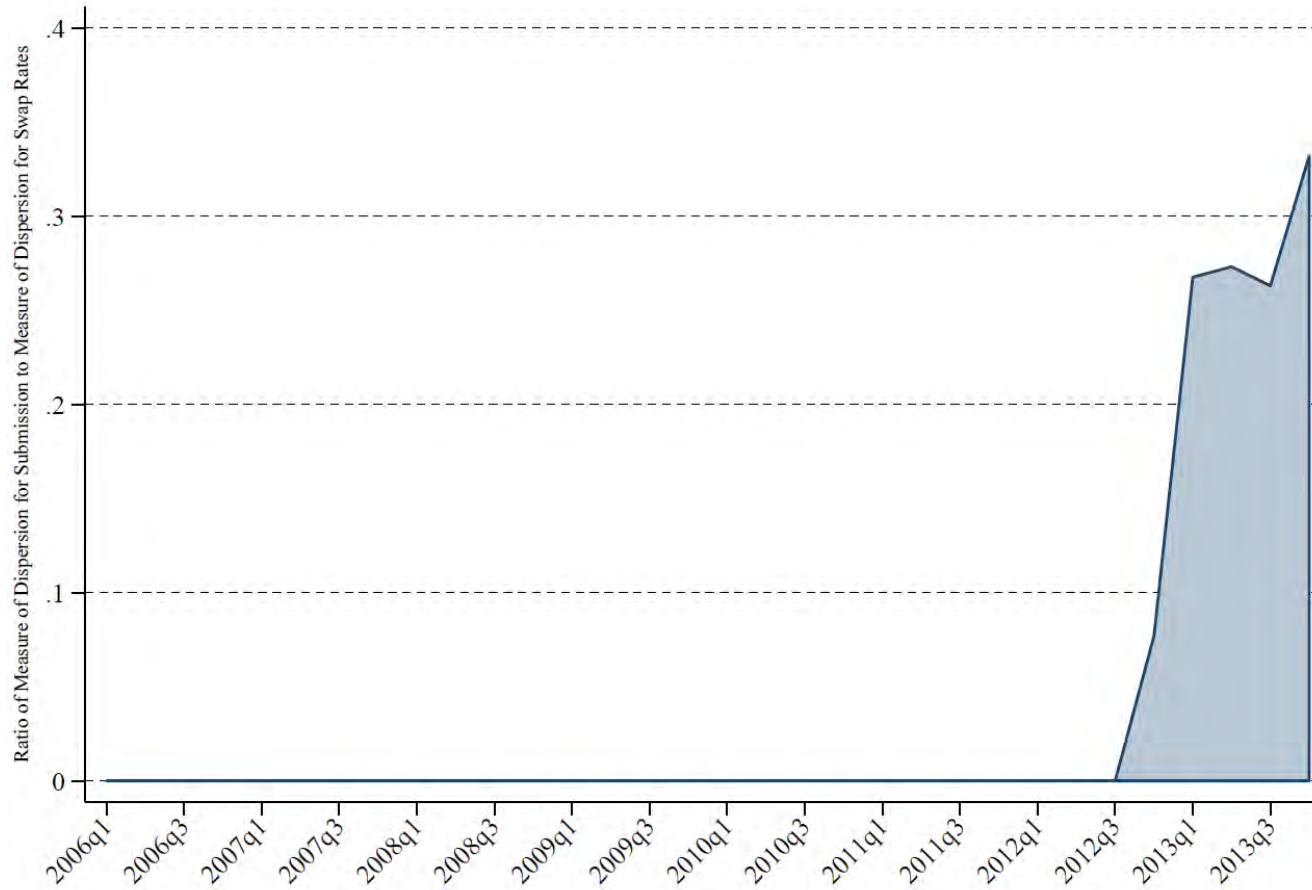
Source: ICAP production data.

FIGURE A76
 RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
 MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:50:00 AM AND 11:09:59 AM
 6-YEAR TENOR



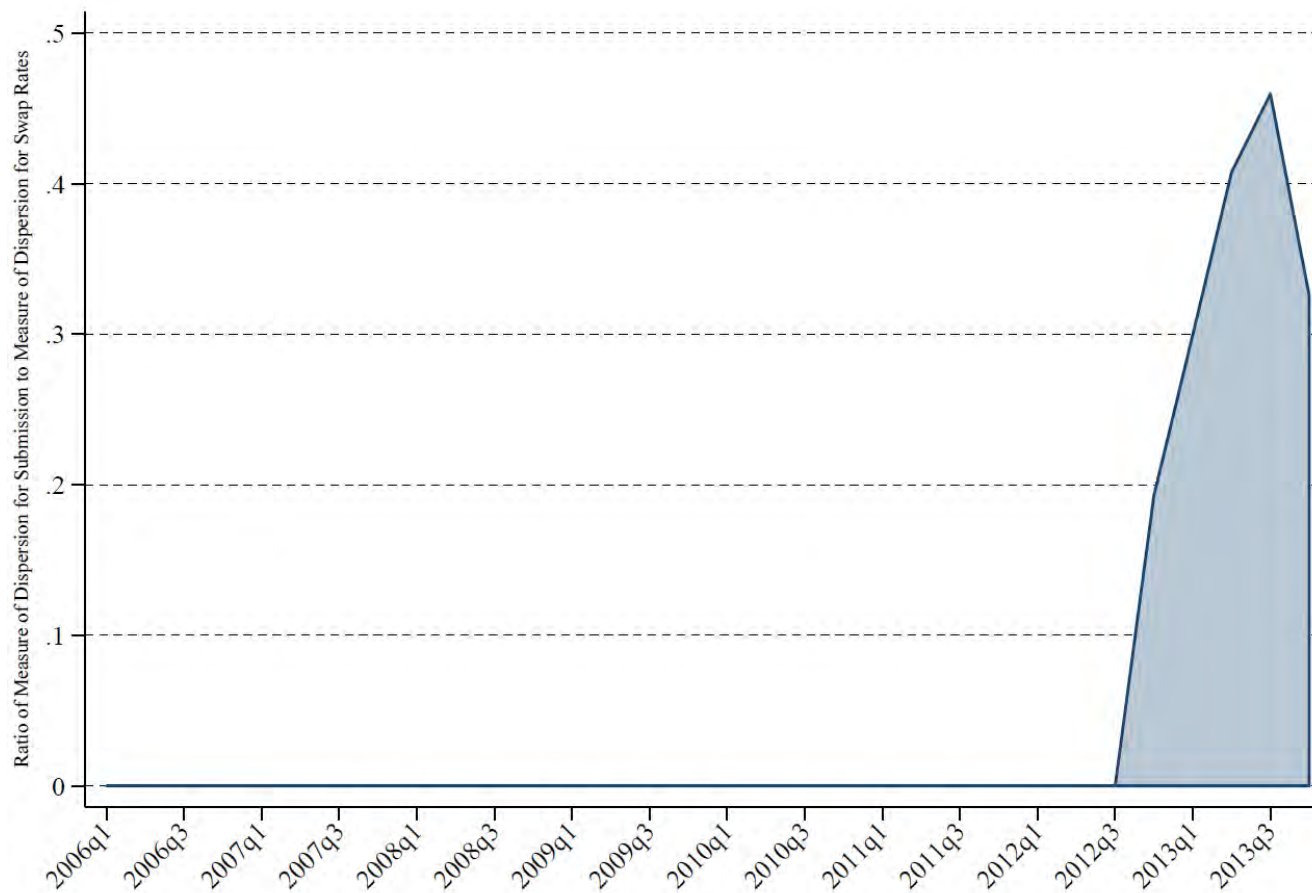
Source: ICAP production data.

FIGURE A77
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:50:00 AM AND 11:09:59 AM
7-YEAR TENOR



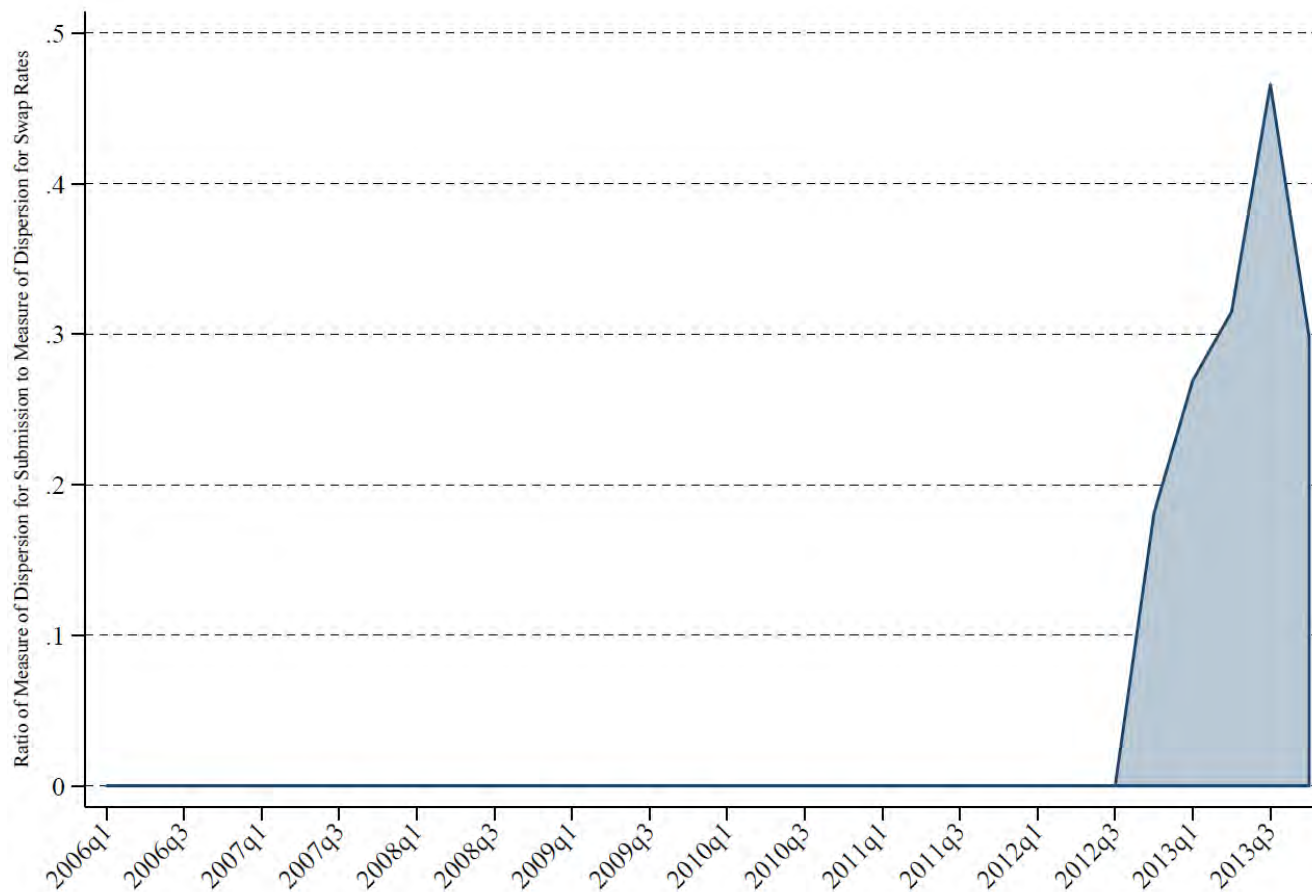
Source: ICAP production data.

FIGURE A78
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:50:00 AM AND 11:09:59 AM
8-YEAR TENOR



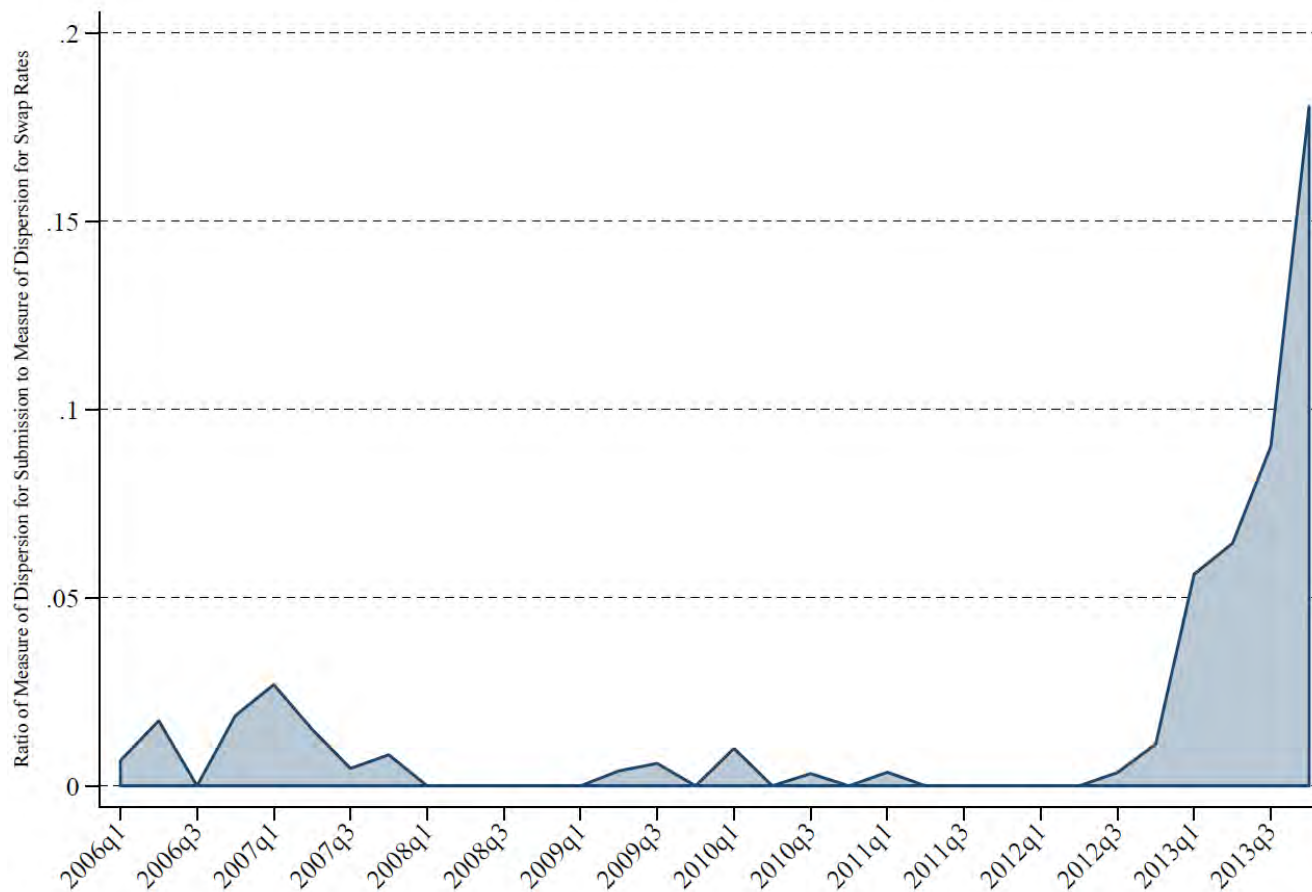
Source: ICAP production data.

FIGURE A79
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:50:00 AM AND 11:09:59 AM
9-YEAR TENOR



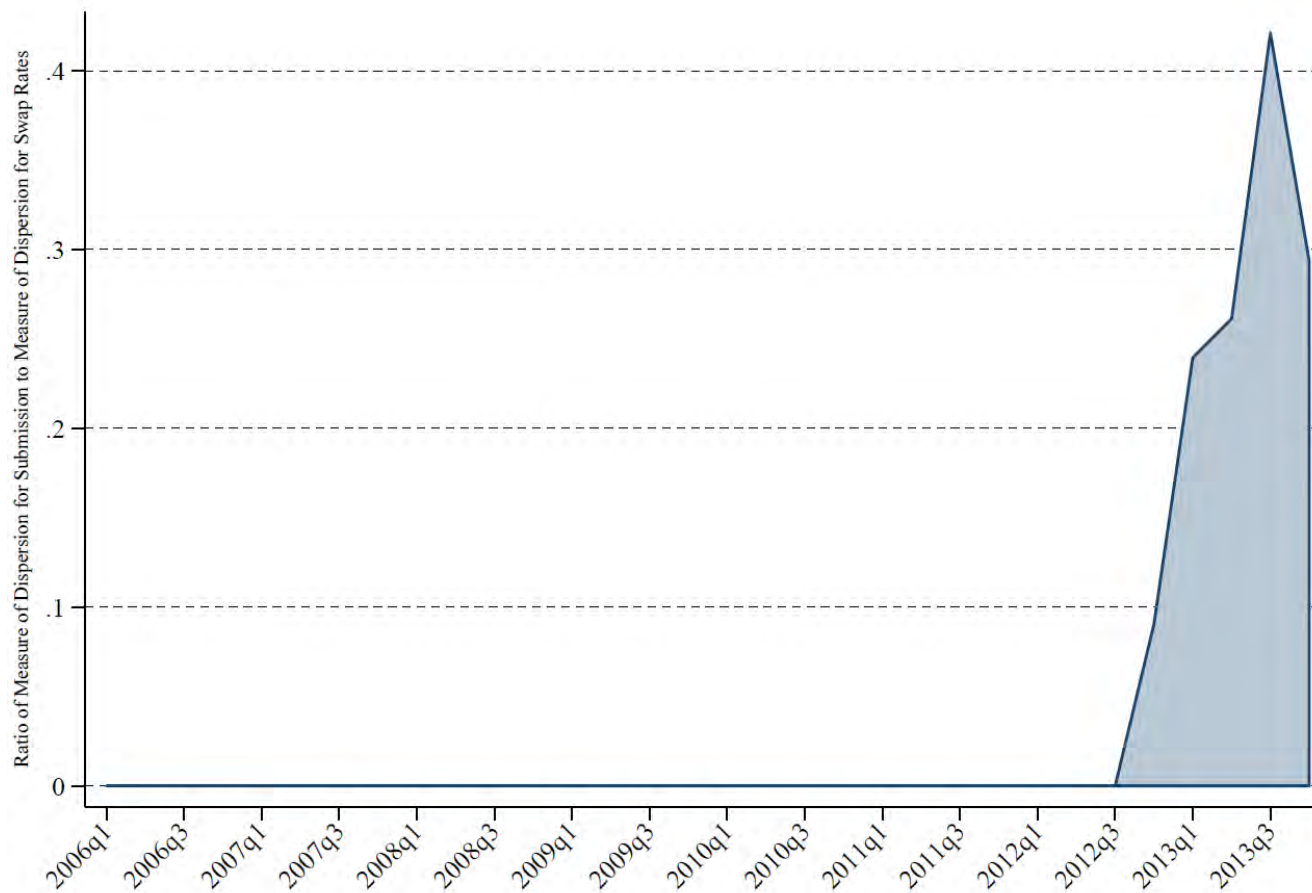
Source: ICAP production data.

FIGURE A80
 RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
 MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:50:00 AM AND 11:09:59 AM
 10-YEAR TENOR



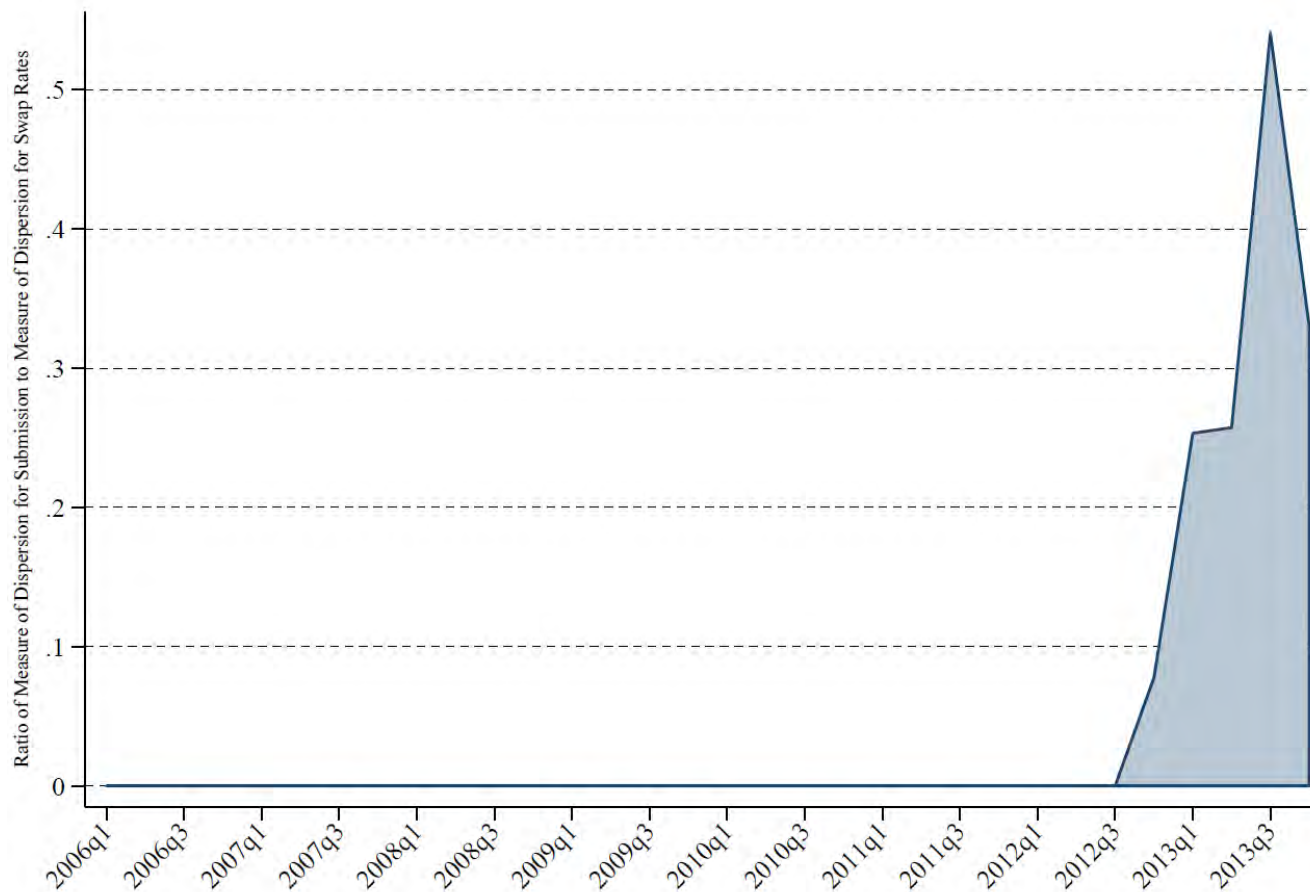
Source: ICAP production data.

FIGURE A81
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:50:00 AM AND 11:09:59 AM
15-YEAR TENOR



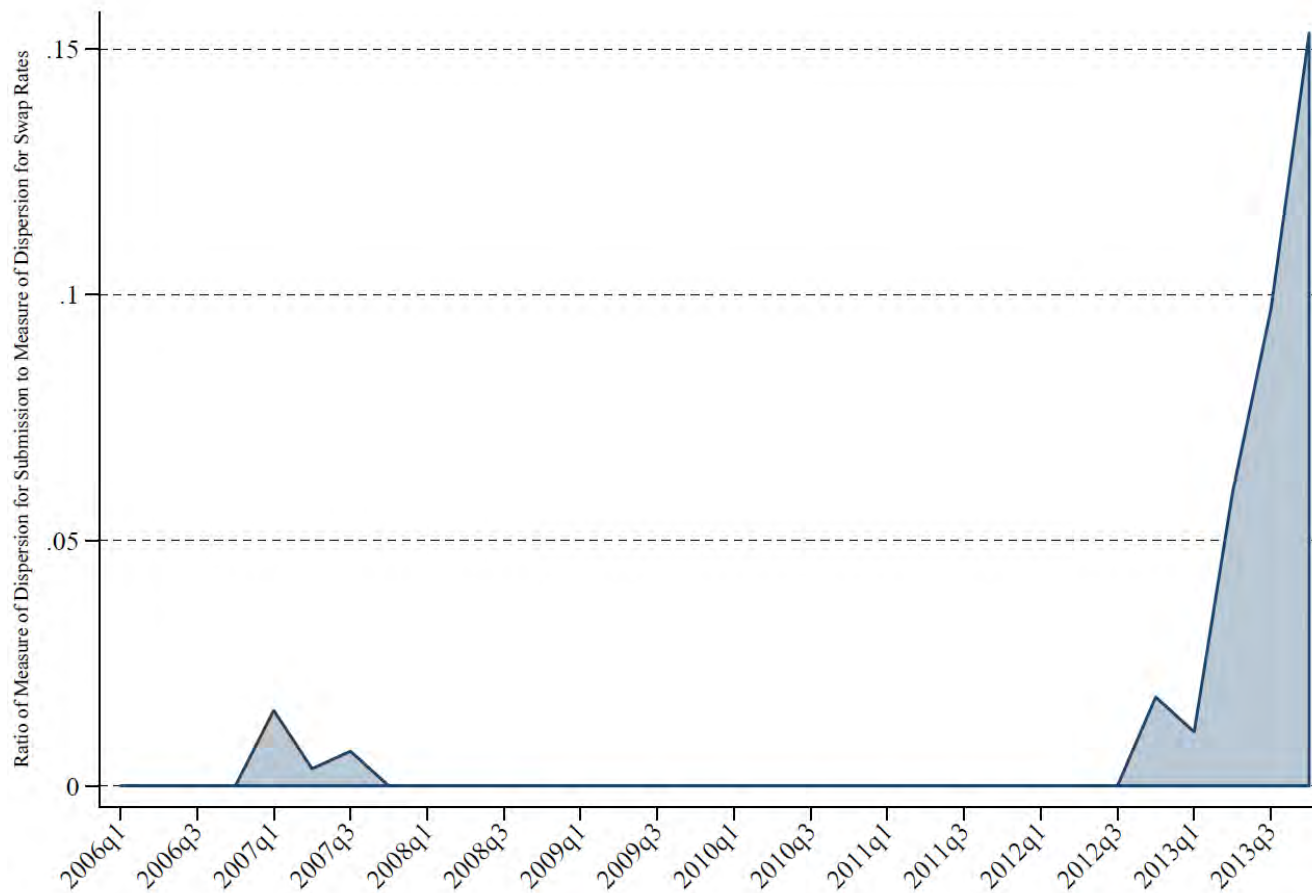
Source: ICAP production data.

FIGURE A82
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:50:00 AM AND 11:09:59 AM
20-YEAR TENOR



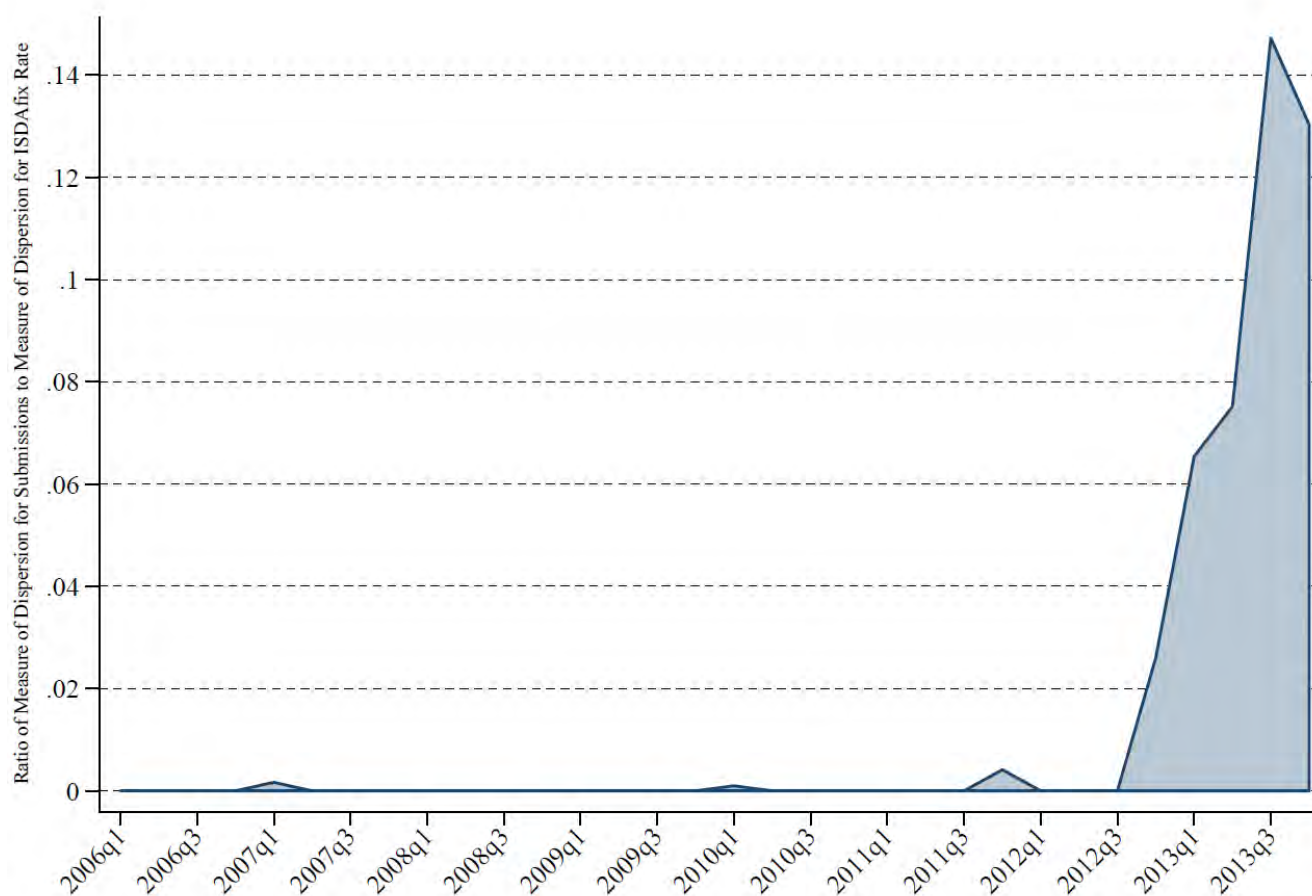
Source: ICAP production data.

FIGURE A83
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO
MEASURE OF DISPERSION FOR MARKET RATES BETWEEN 10:50:00 AM AND 11:09:59 AM
30-YEAR TENOR



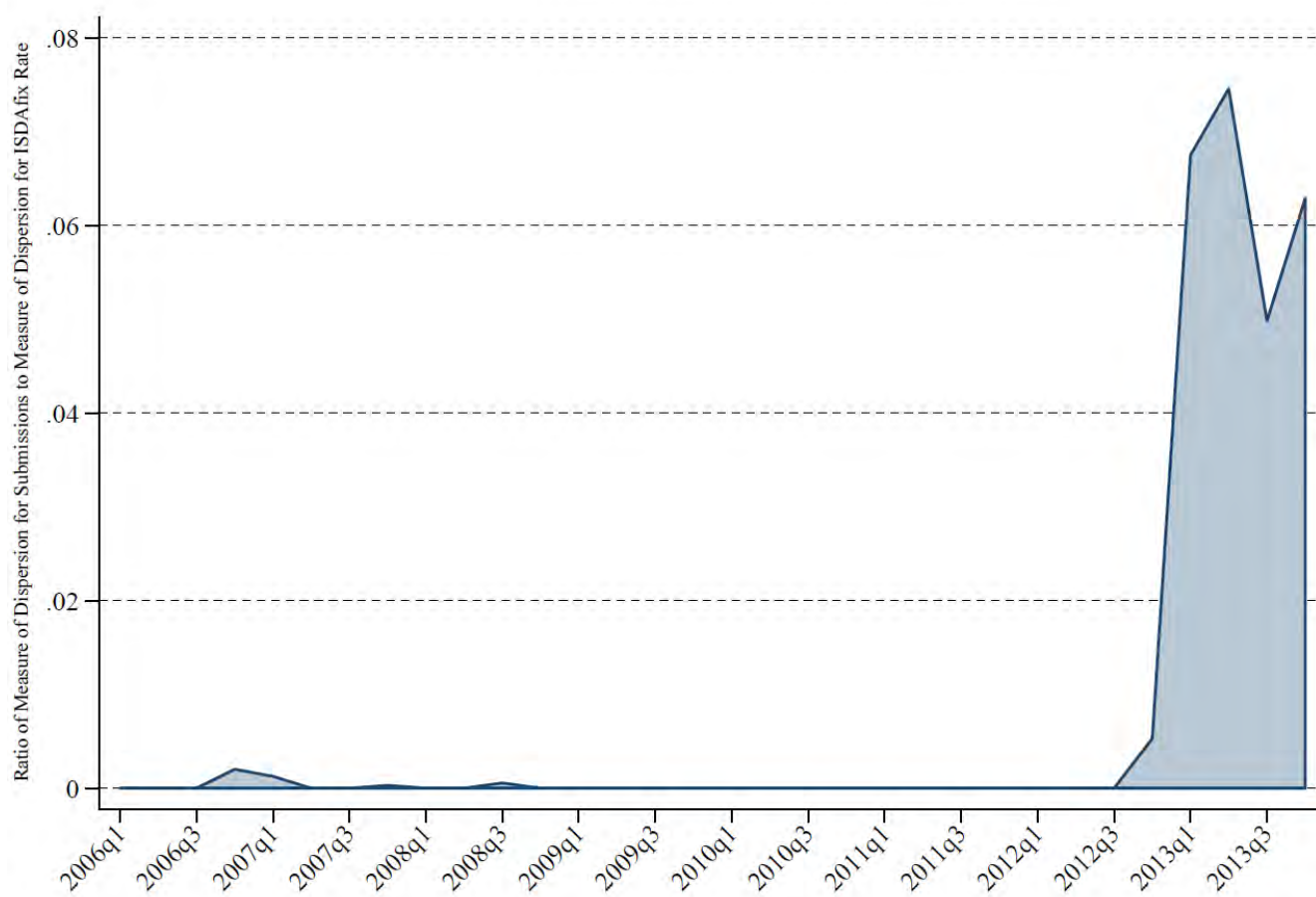
Source: ICAP production data.

FIGURE A84
 RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR FINAL ISDAFIX RATES
 1-YEAR TENOR



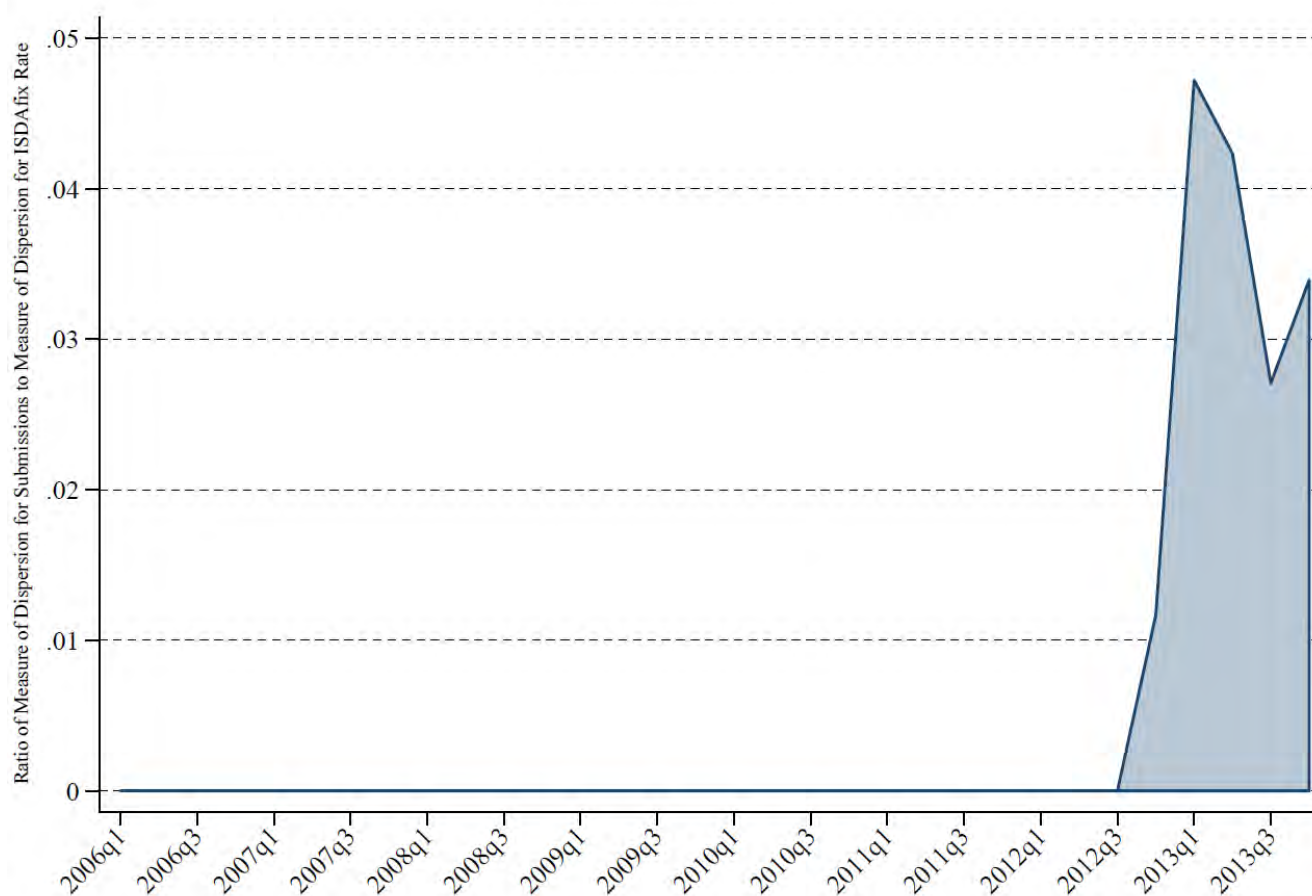
Source: ICAP production data.

FIGURE A85
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR FINAL ISDAFIX RATES
2-YEAR TENOR



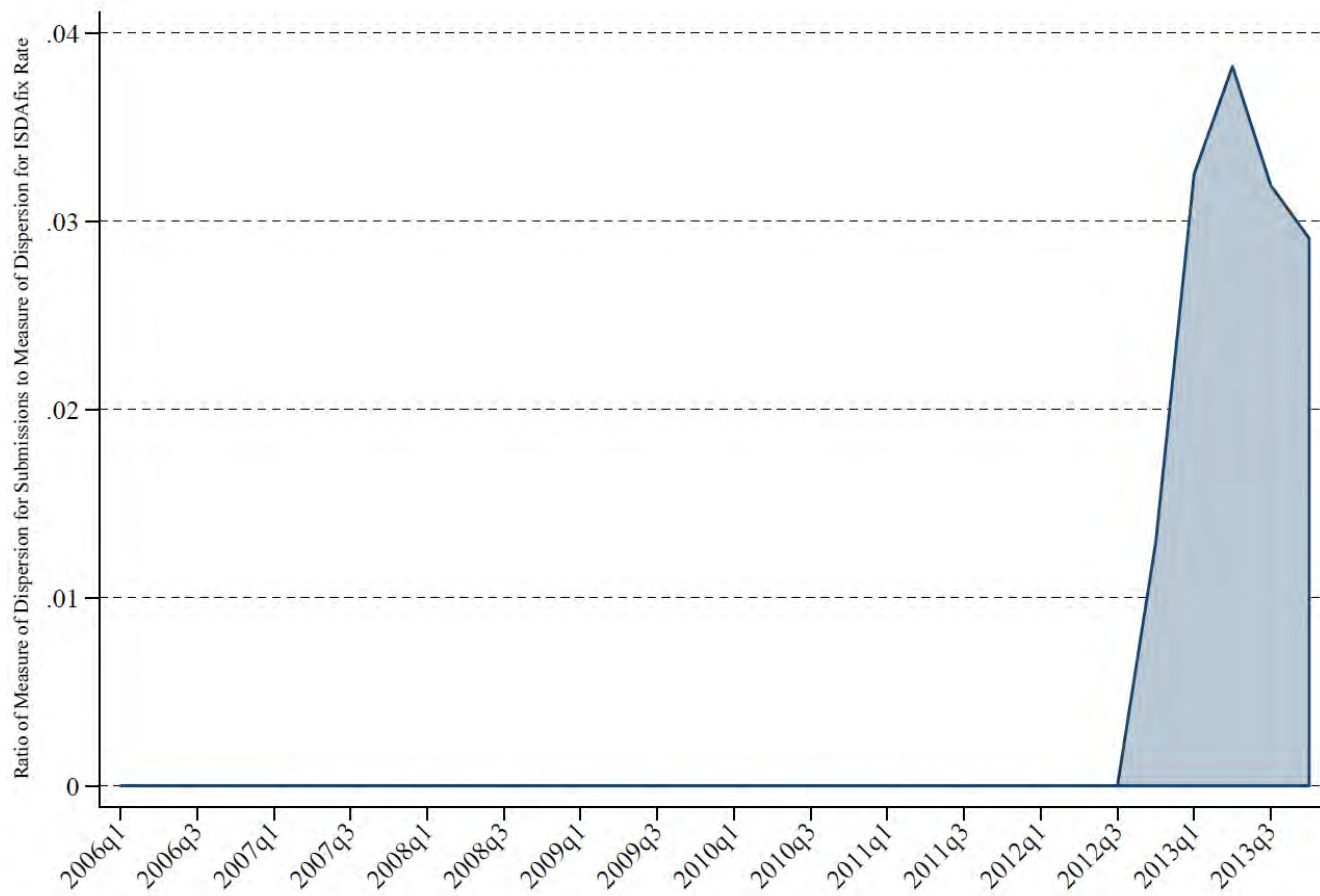
Source: ICAP production data.

FIGURE A86
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR FINAL ISDAFIX RATES
3-YEAR TENOR



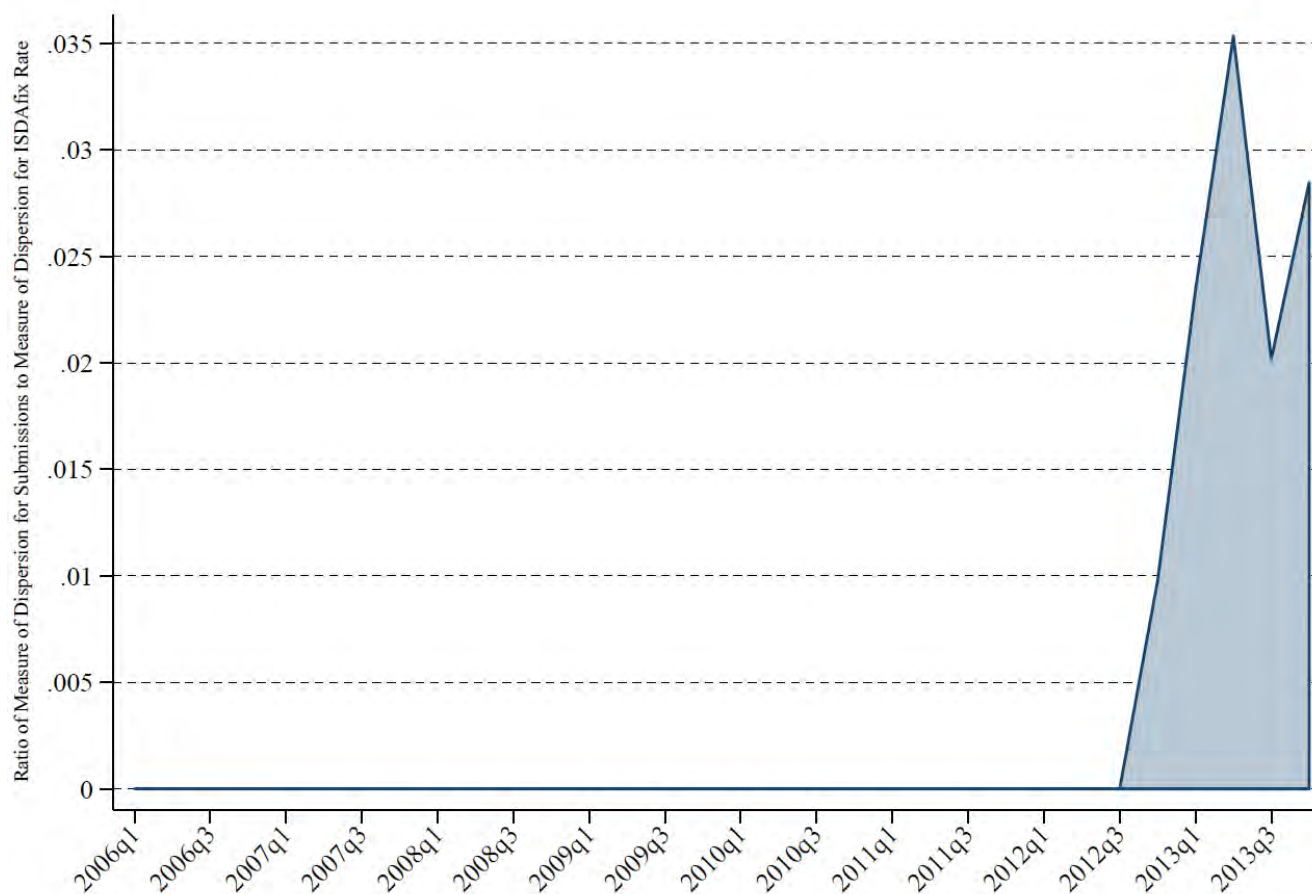
Source: ICAP production data.

FIGURE A87
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR FINAL ISDAFIX RATES
4-YEAR TENOR



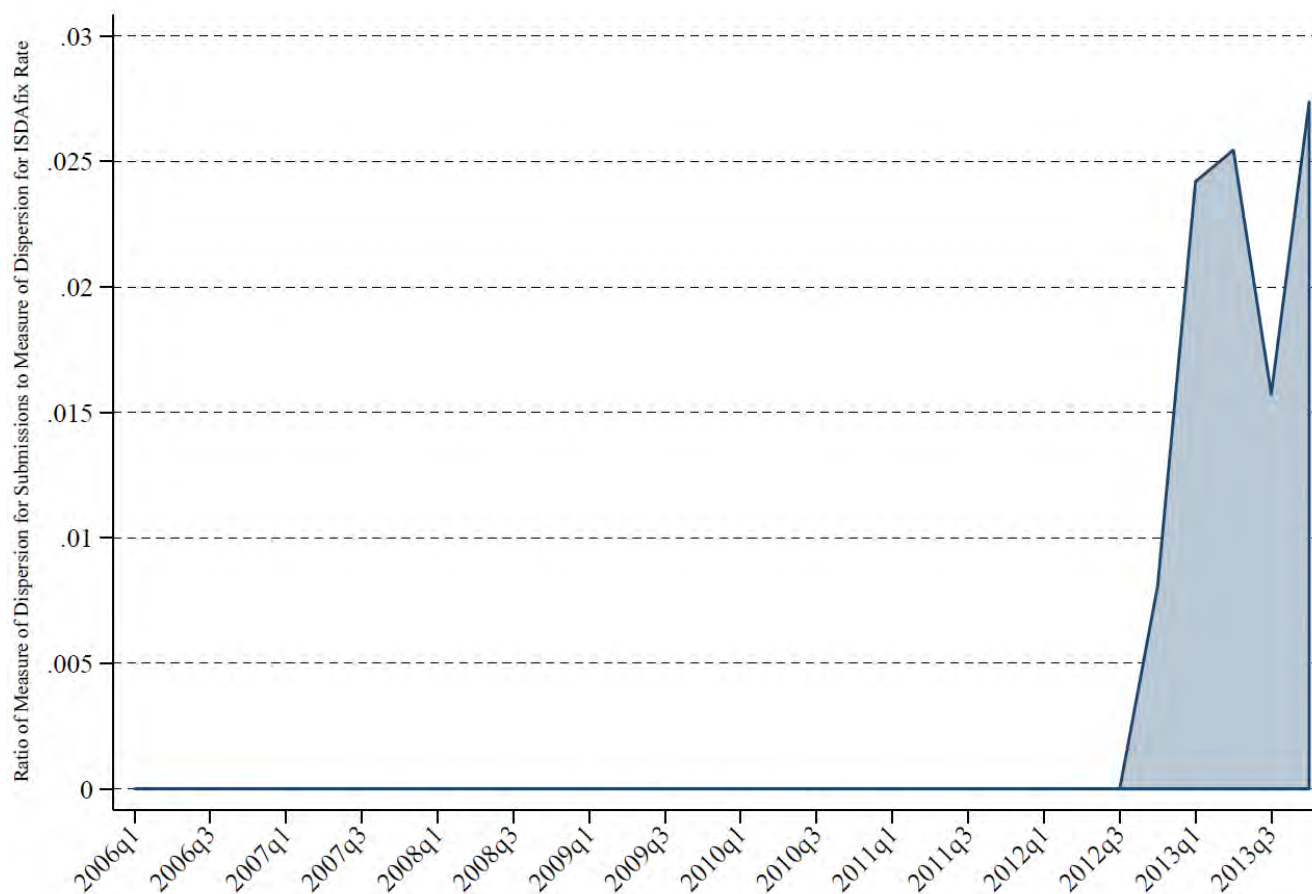
Source: ICAP production data.

FIGURE A88
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR FINAL ISDAFIX RATES
6-YEAR TENOR



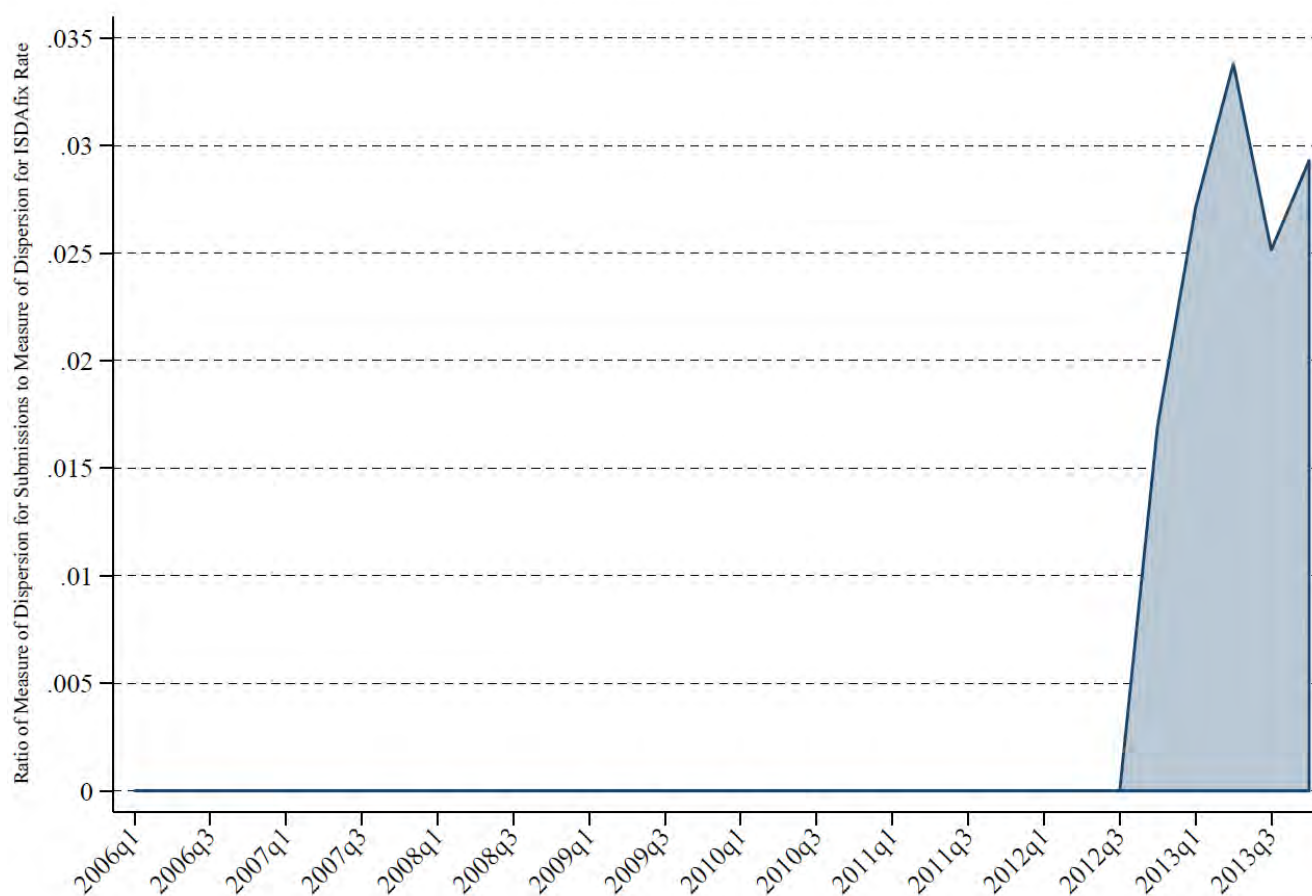
Source: ICAP production data.

FIGURE A89
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR FINAL ISDAFIX RATES
7-YEAR TENOR



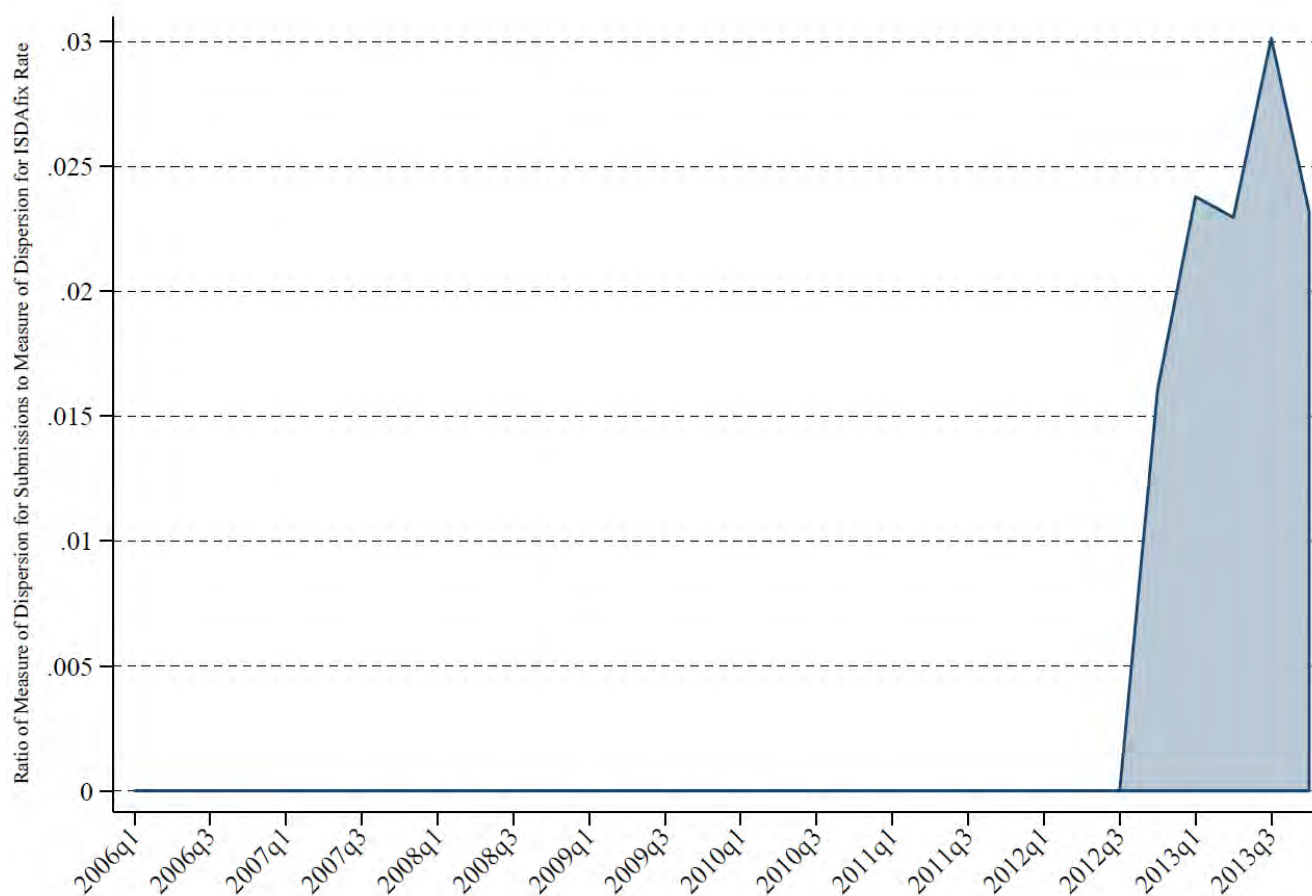
Source: ICAP production data.

FIGURE A90
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR FINAL ISDAFIX RATES
8-YEAR TENOR



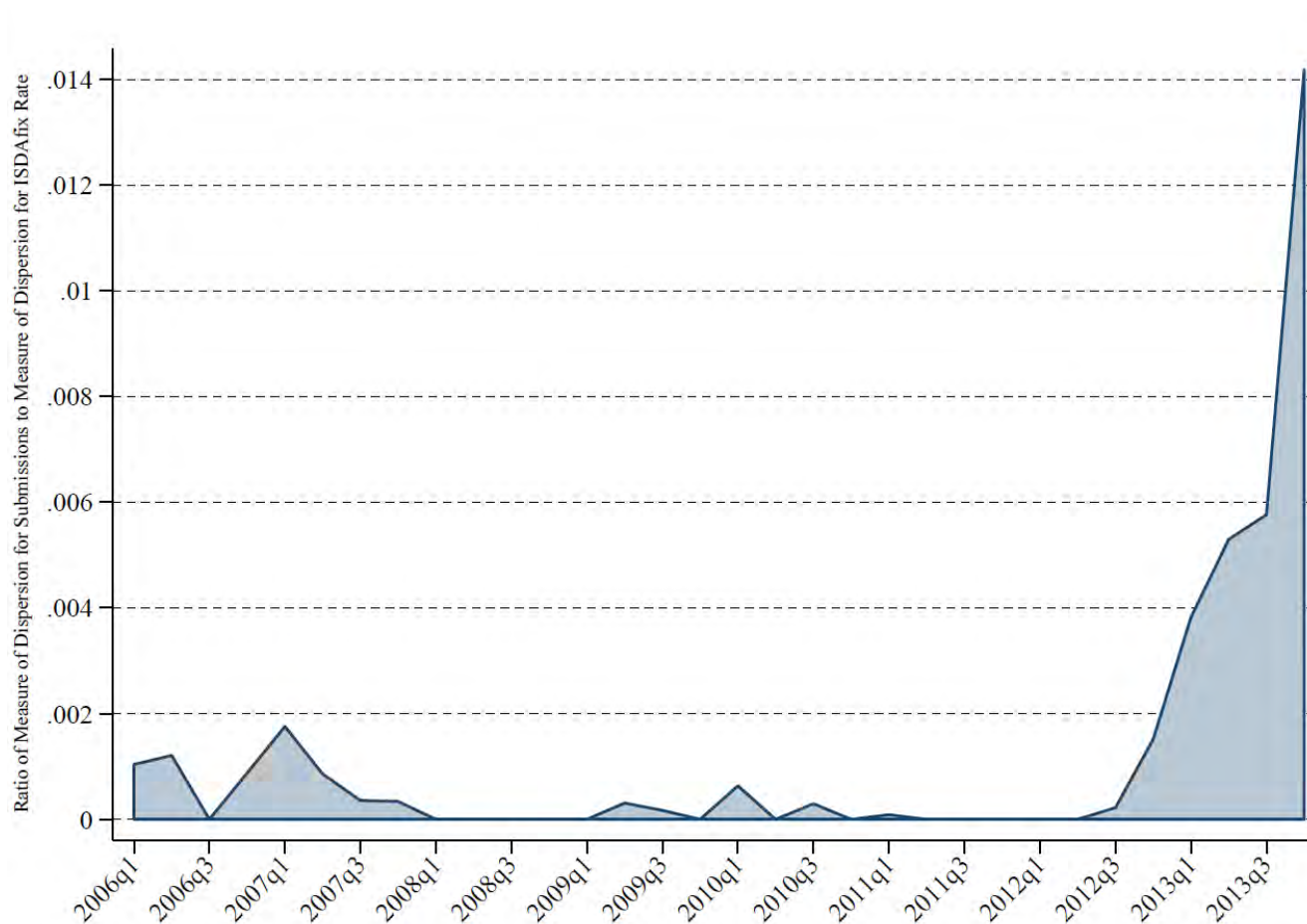
Source: ICAP production data.

FIGURE A91
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR FINAL ISDAFIX RATES
9-YEAR TENOR



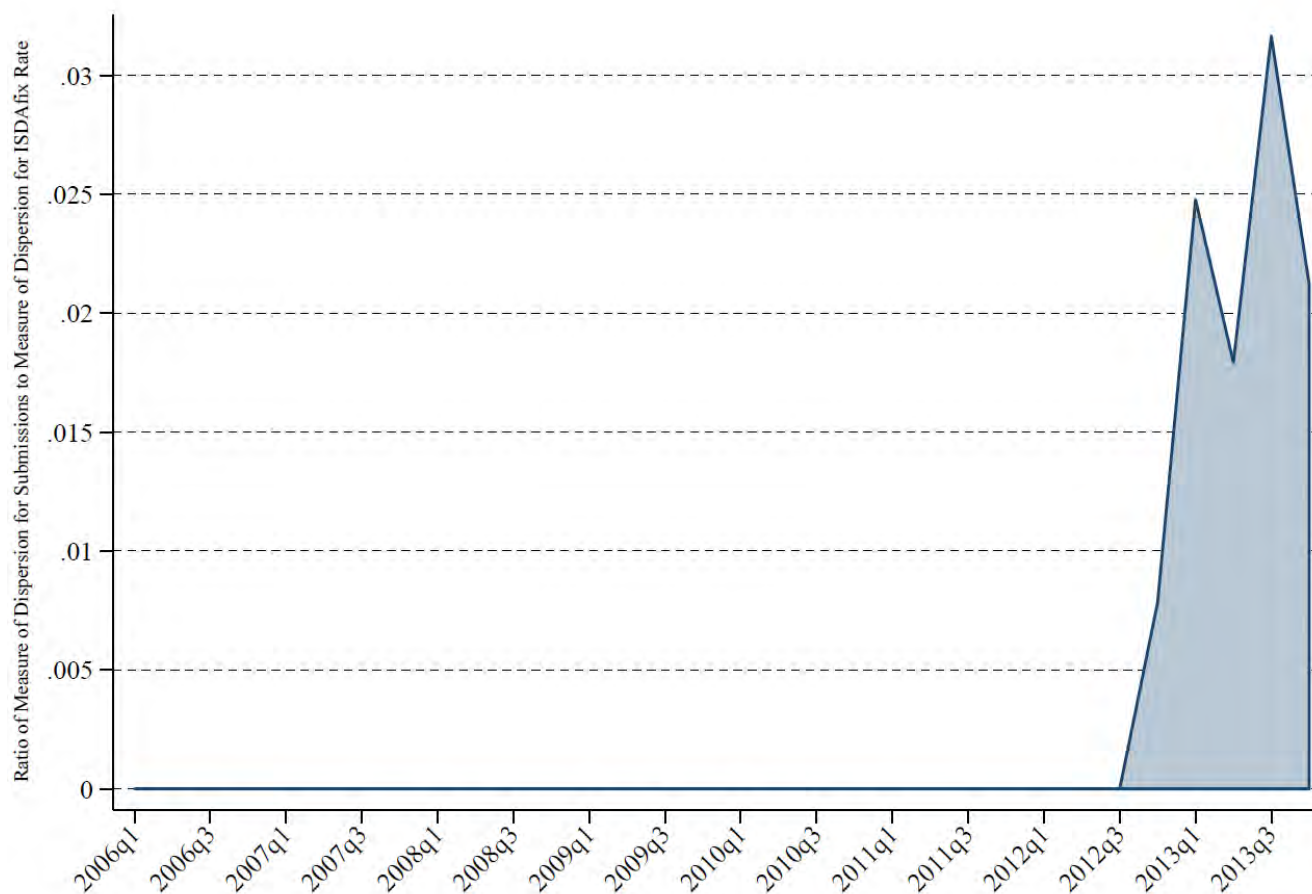
Source: ICAP production data.

FIGURE A92
 RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR FINAL ISDAFIX RATES
 10-YEAR TENOR



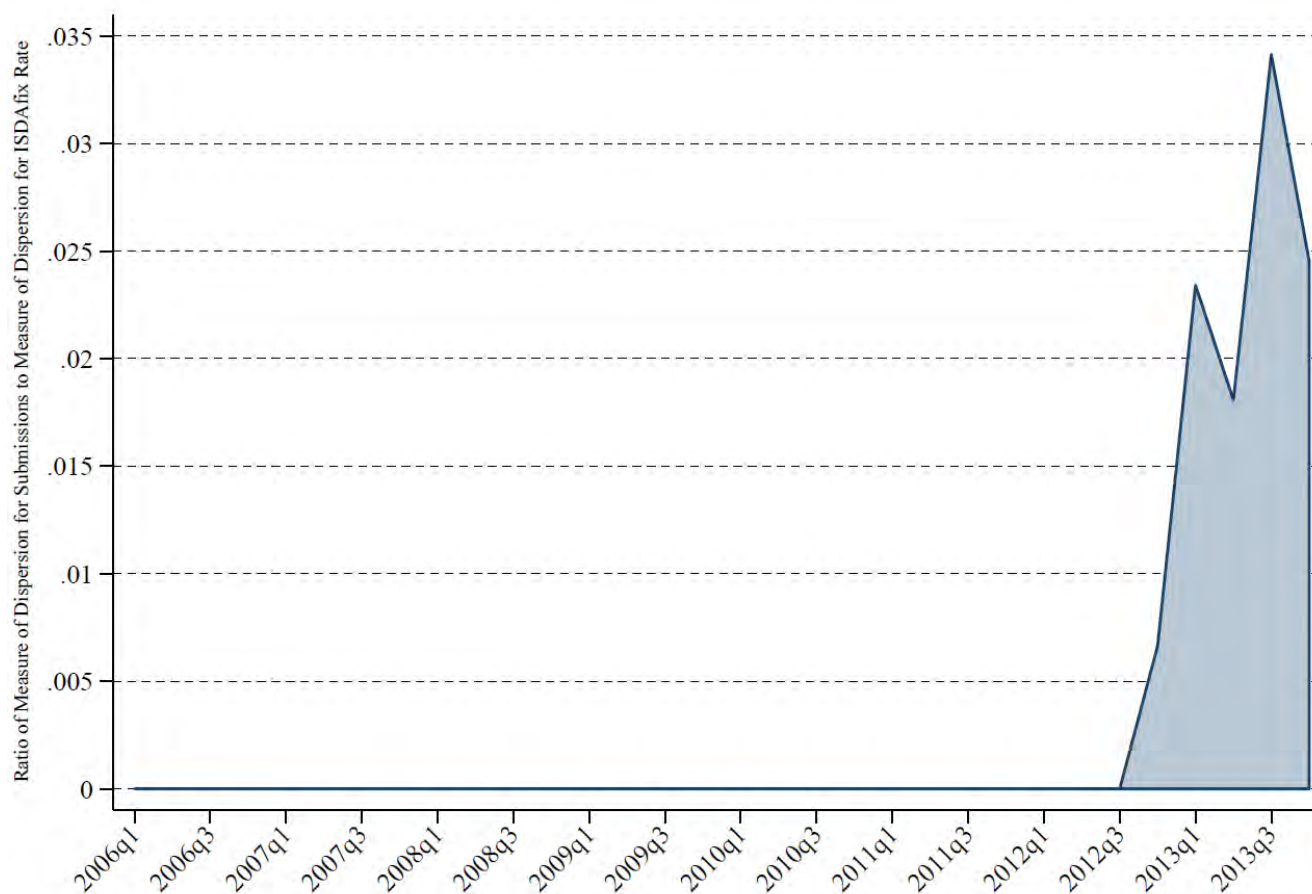
Source: ICAP production data.

FIGURE A93
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR FINAL ISDAFIX RATES
15-YEAR TENOR



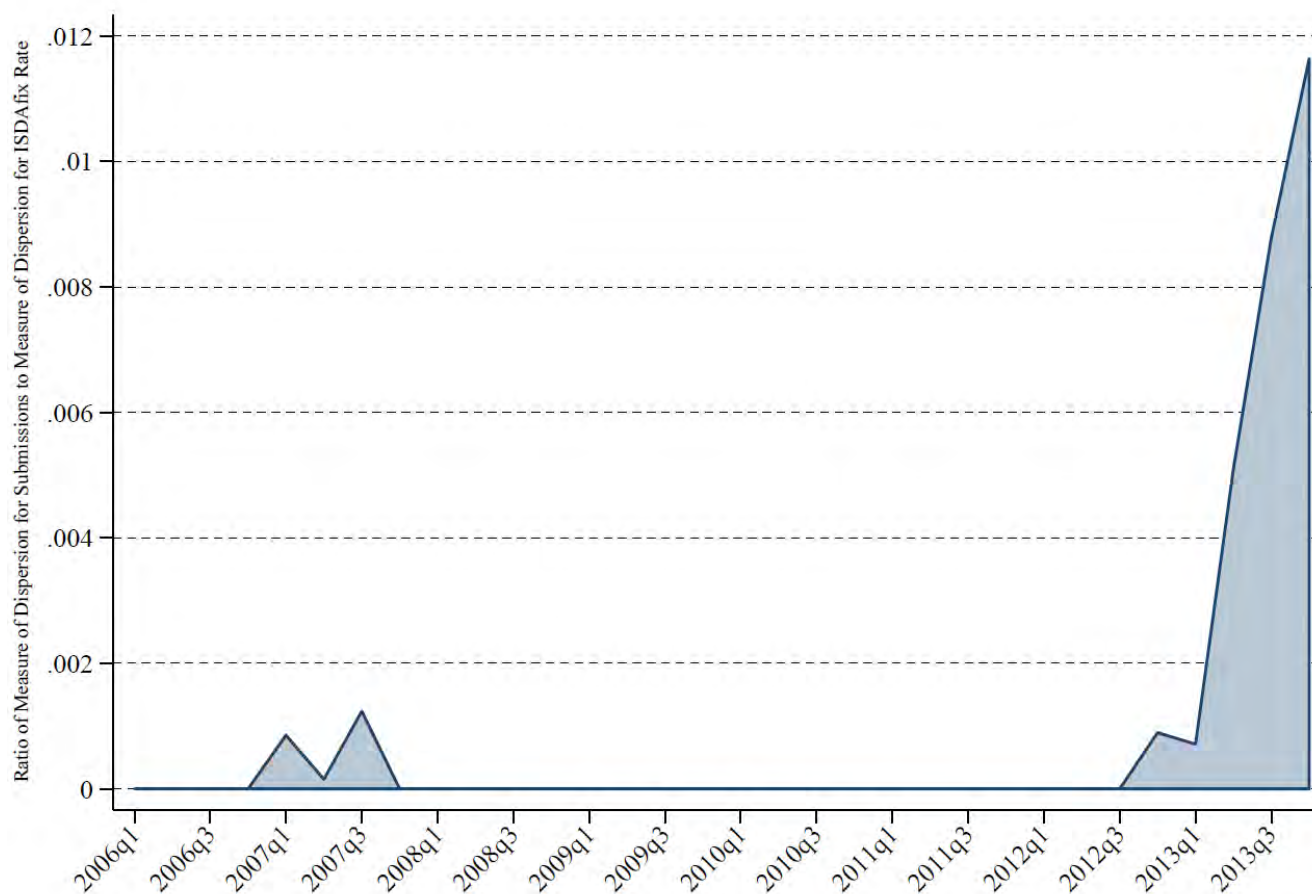
Source: ICAP production data.

FIGURE A94
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR FINAL ISDAFIX RATES
20-YEAR TENOR



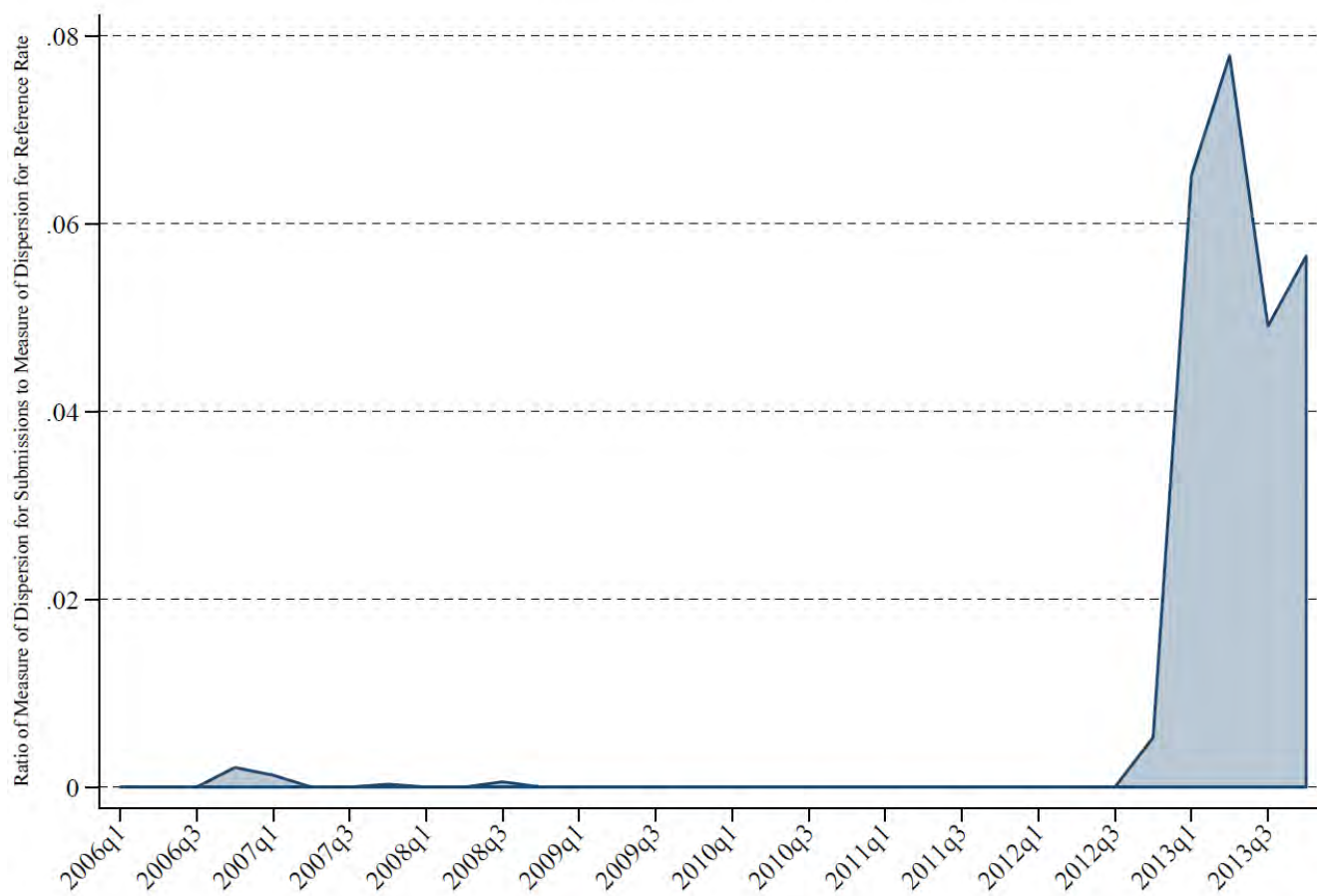
Source: ICAP production data.

FIGURE A95
 RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR FINAL ISDAFIX RATES
 30-YEAR TENOR



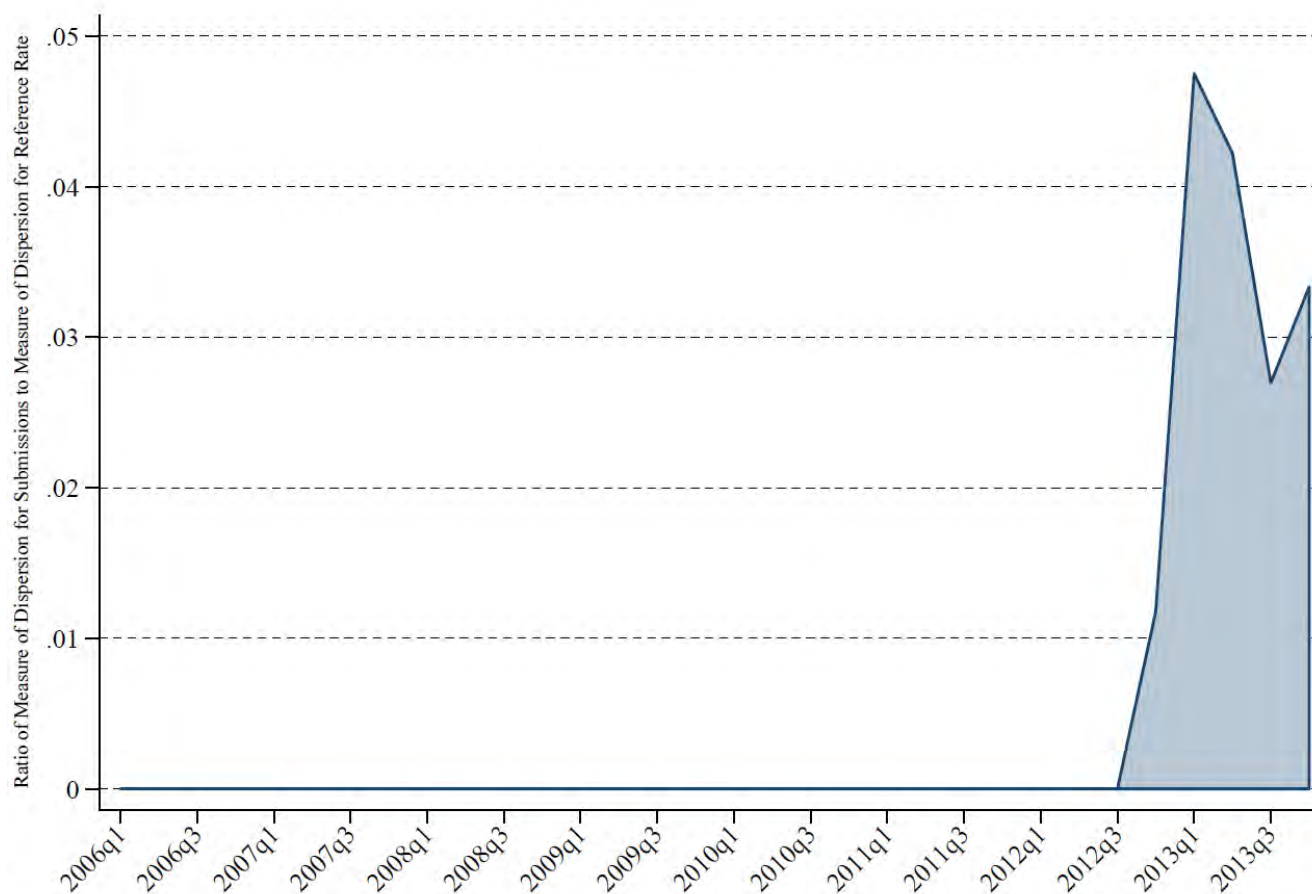
Source: ICAP production data.

FIGURE A96
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR ICAP REFERENCE RATES
2-YEAR TENOR



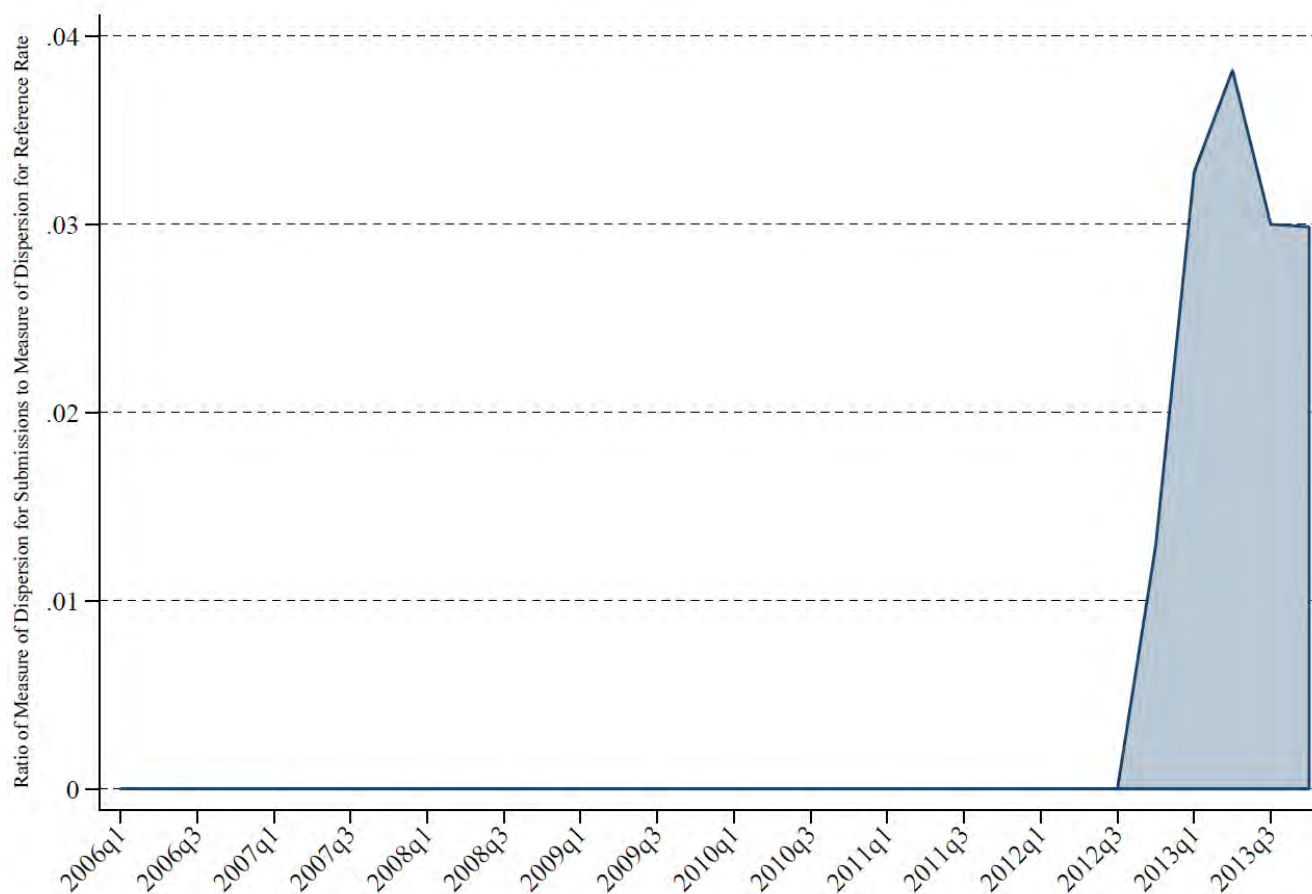
Source: ICAP production data.

FIGURE A97
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR ICAP REFERENCE RATES
3-YEAR TENOR



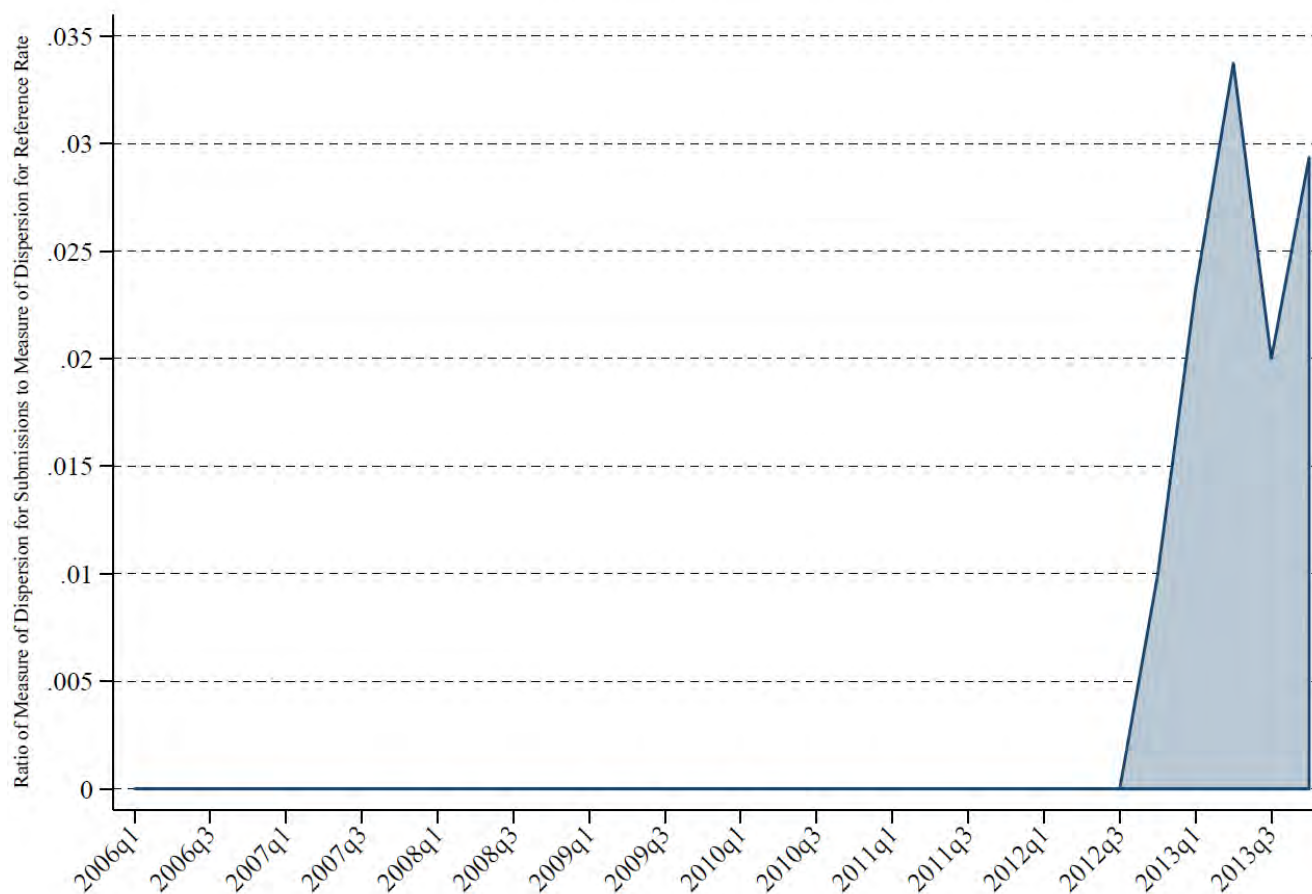
Source: ICAP production data.

FIGURE A98
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR ICAP REFERENCE RATES
4-YEAR TENOR



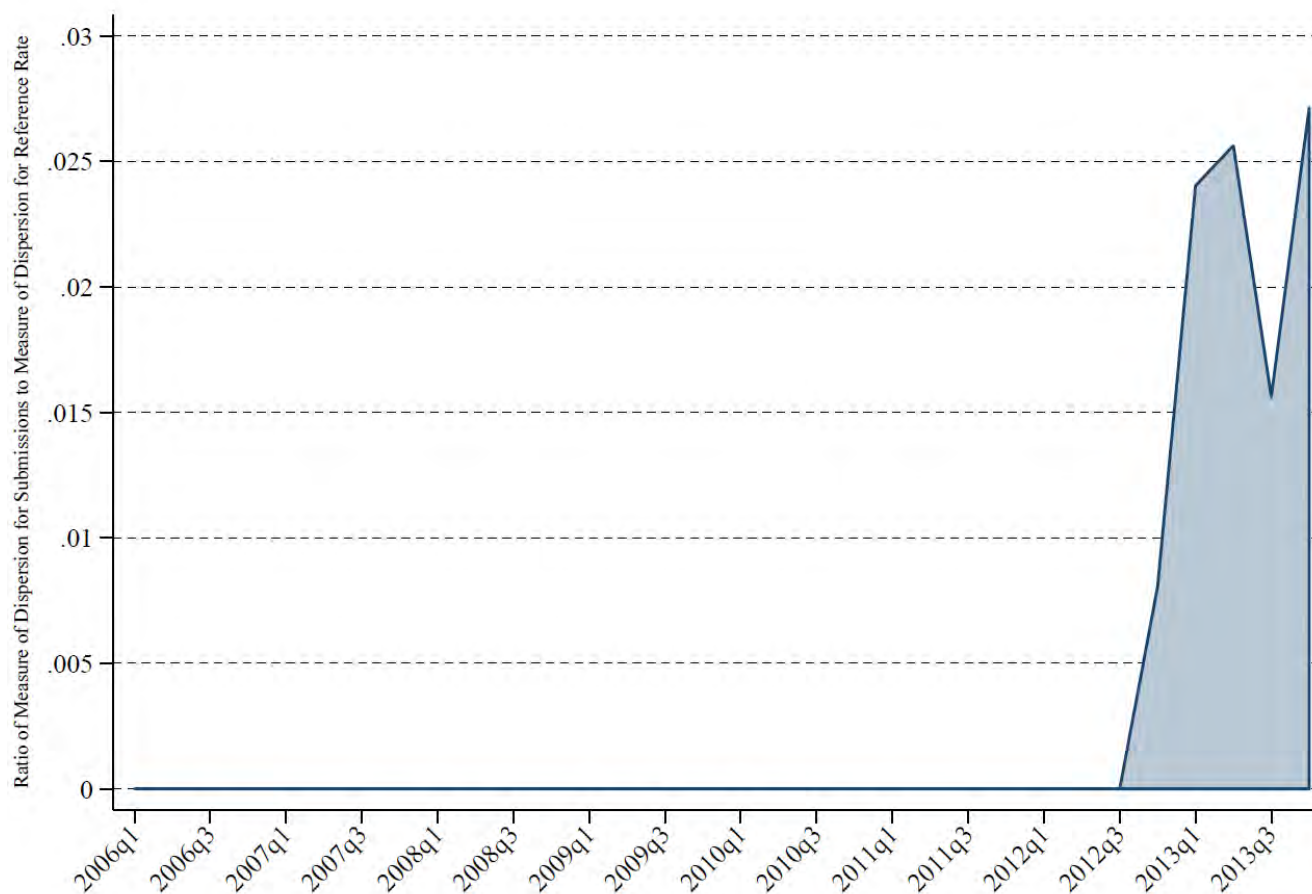
Source: ICAP production data.

FIGURE A99
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR ICAP REFERENCE RATES
6-YEAR TENOR



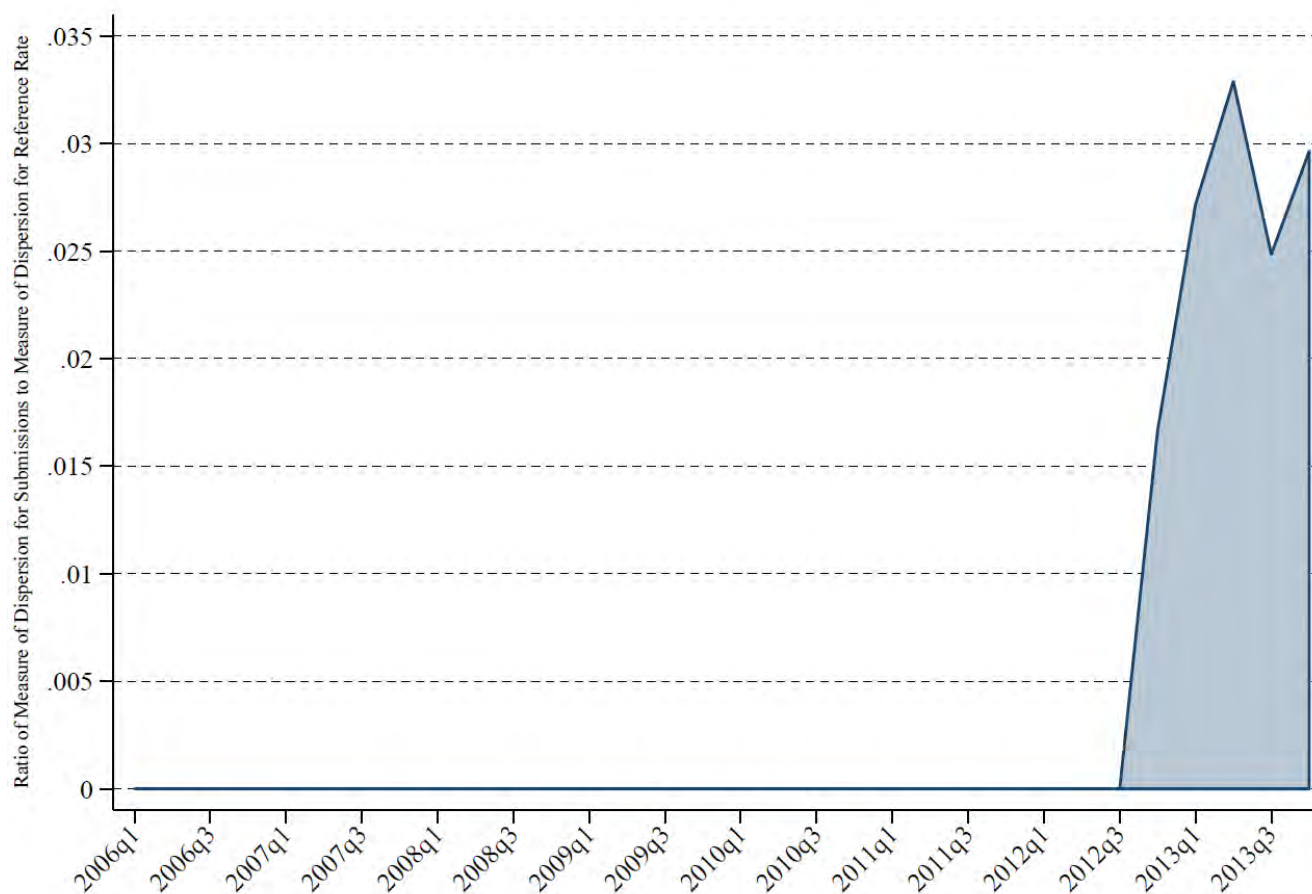
Source: ICAP production data.

FIGURE A100
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR ICAP REFERENCE RATES
7-YEAR TENOR



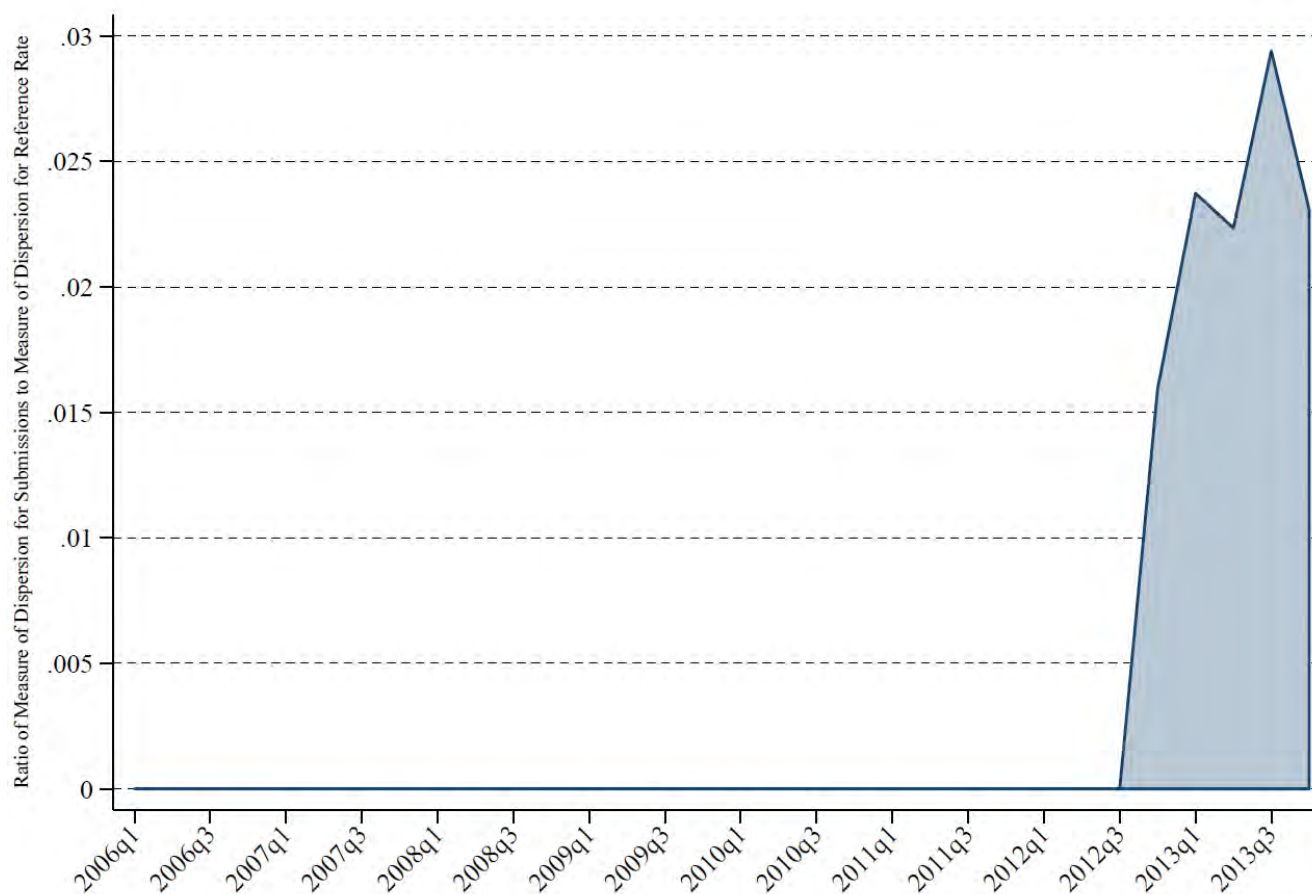
Source: ICAP production data.

FIGURE A101
 RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR ICAP REFERENCE RATES
 8-YEAR TENOR



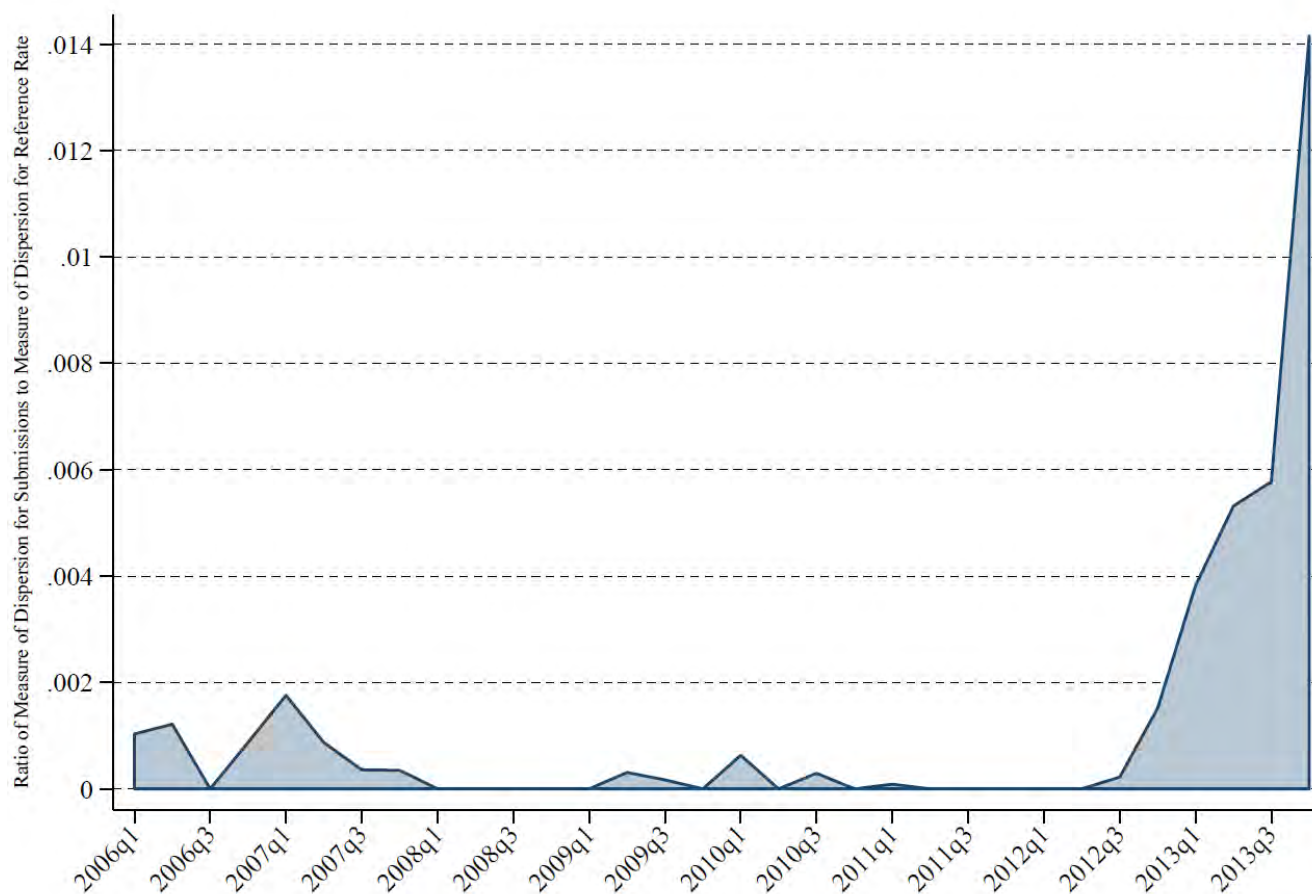
Source: ICAP production data.

FIGURE A102
 RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR ICAP REFERENCE RATES
 9-YEAR TENOR



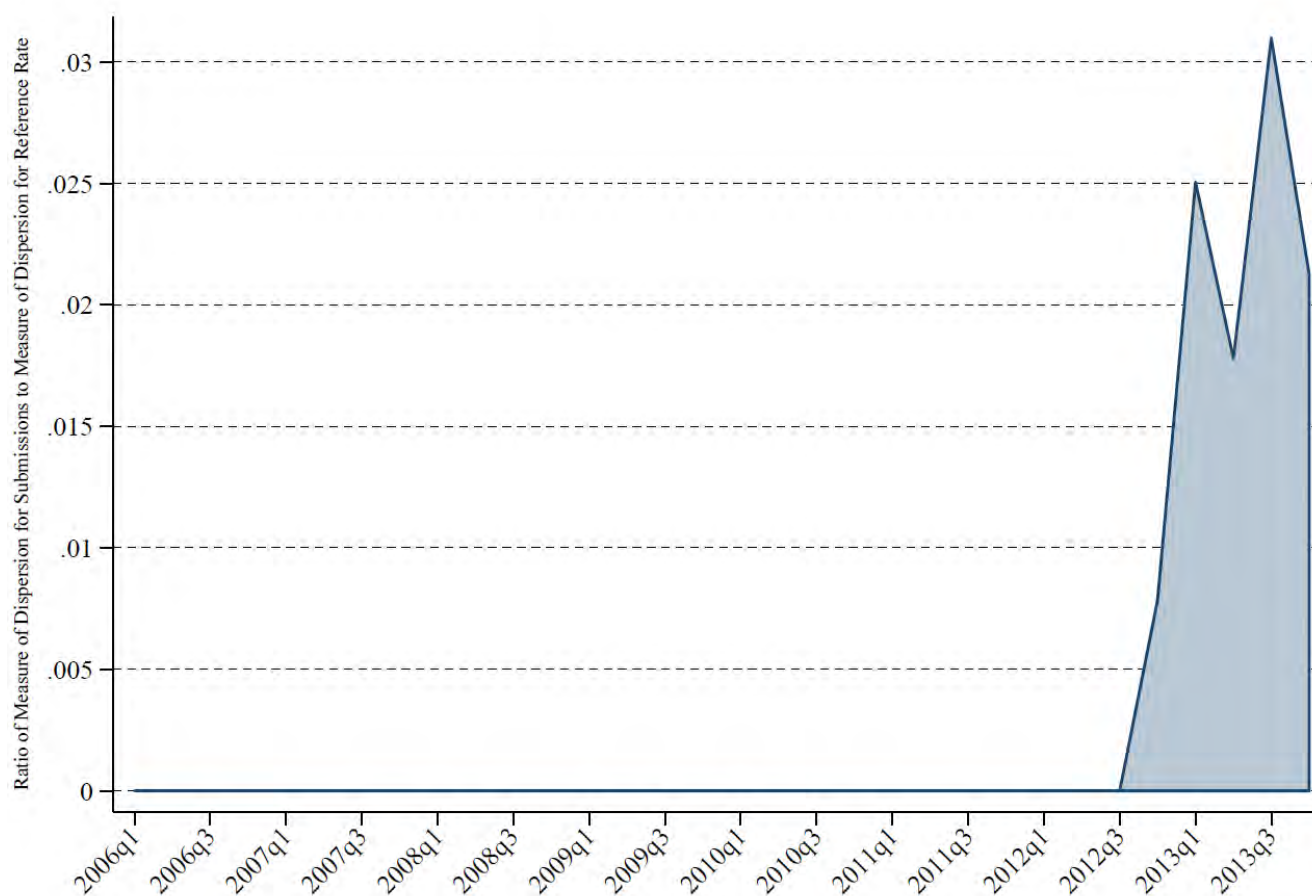
Source: ICAP production data.

FIGURE A103
 RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR ICAP REFERENCE RATES
 10-YEAR TENOR



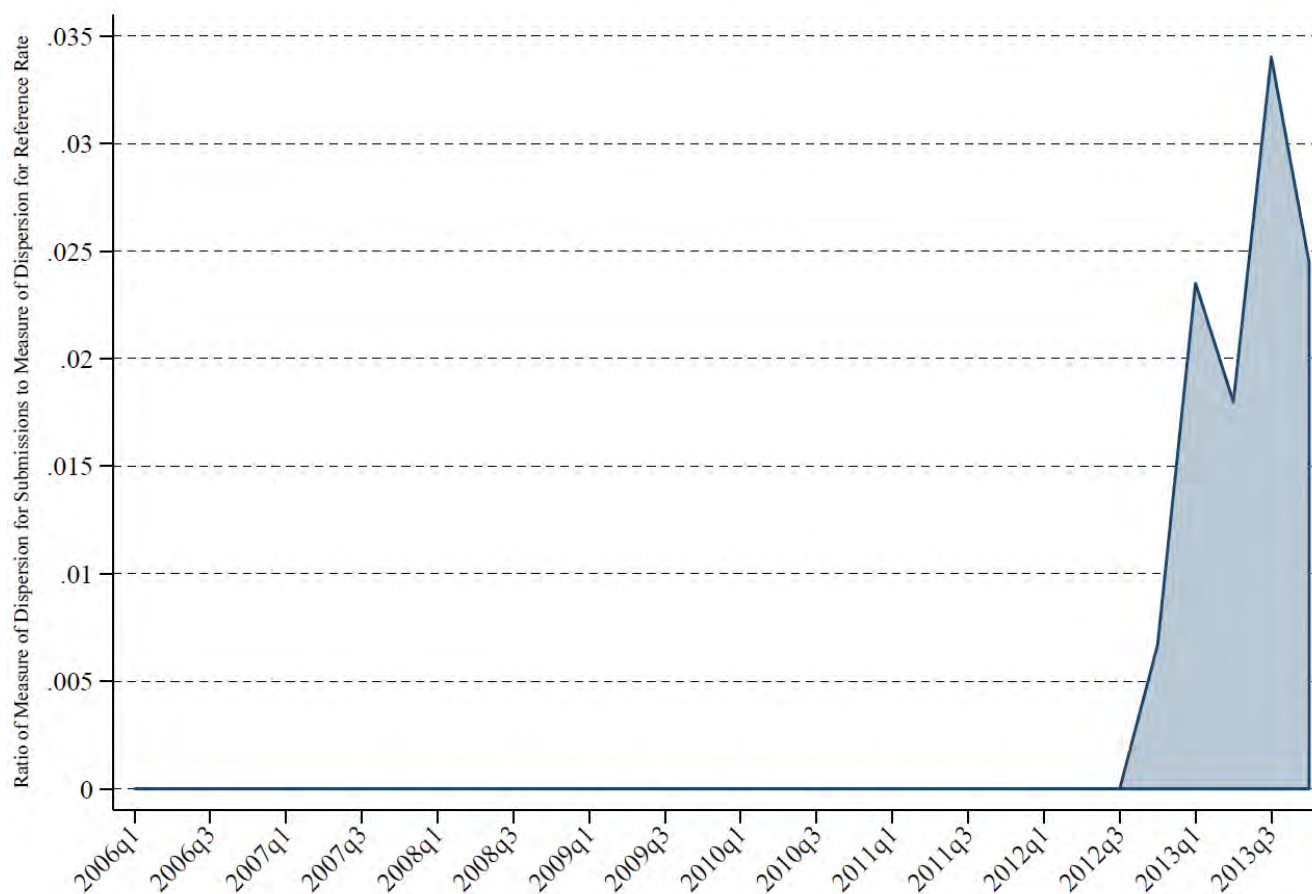
Source: ICAP production data.

FIGURE A104
 RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR ICAP REFERENCE RATES
 15-YEAR TENOR



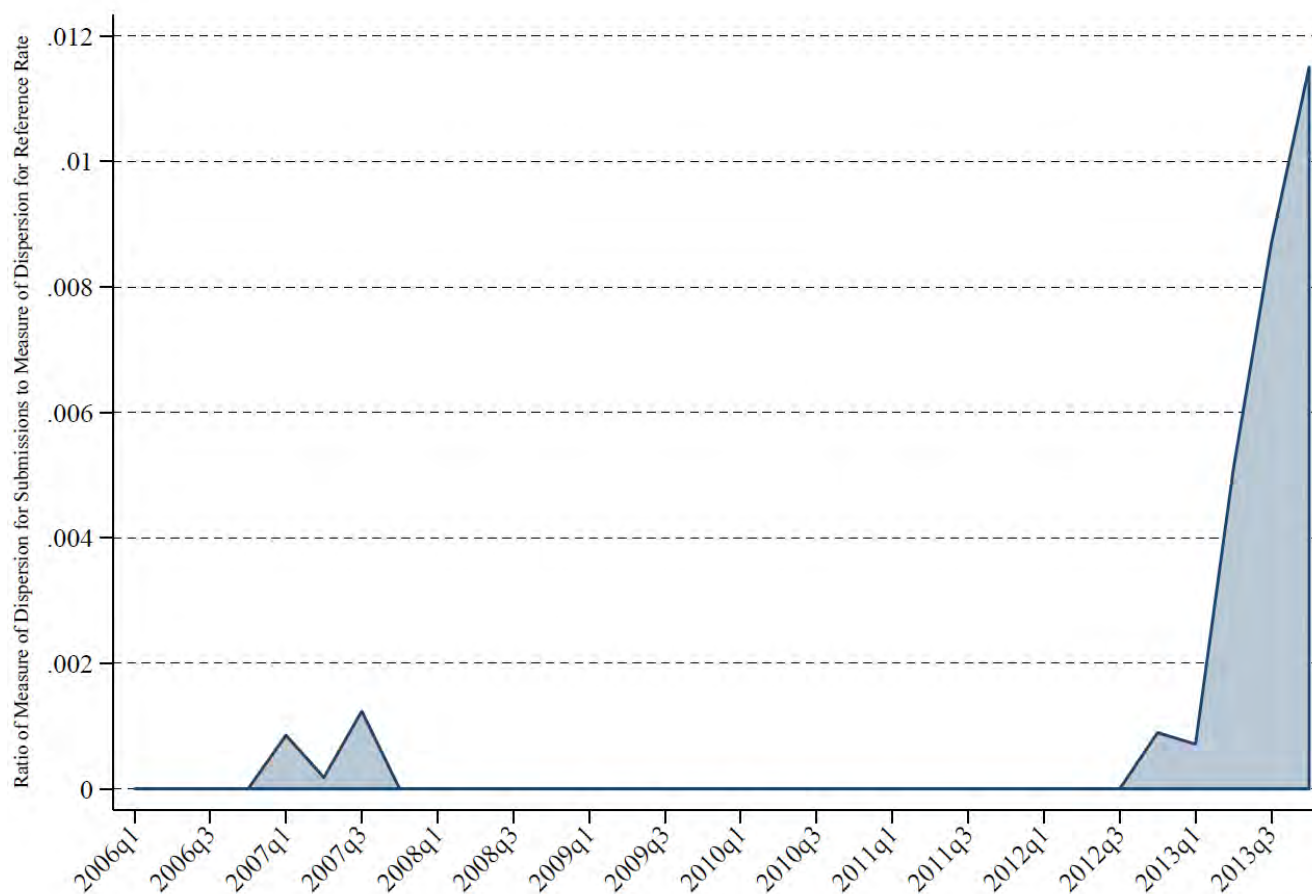
Source: ICAP production data.

FIGURE A105
RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR ICAP REFERENCE RATES
20-YEAR TENOR



Source: ICAP production data.

FIGURE A106
 RATIO OF MEASURE OF DISPERSION FOR ISDAFIX SUBMISSIONS TO MEASURE OF DISPERSION FOR ICAP REFERENCE RATES
 30-YEAR TENOR



Source: ICAP production data.